

Mutual Funds

Issuer / Fund Description	Curr Val.	Date	Freq	NAV	Bid	Offer	Yield	YTD	Listed	Ticker
Aberdeen Investment Strategies Limited (formerly RBS Investment Strateg Class 1 Orbita Global Opportunities Fund (Dollar) Shares	USD	31/07/10	M	9,694.84	9,694.84	9,694.84			01/10/07	
Aberdeen South East Asia Fund Limited Primary Closed-Ended Funds of Funds	USD	27/08/10	W	176.36					01/09/06	
Arab Gateway Advantage Fund Class A	USD	31/08/10	M	69.83					22/06/05	ARAGADA KY
Arab Gateway Fund Limited Up to 30,000,000 Shares of US\$0.01 each	USD	31/08/10	M	20.40					08/02/07	
Aramid Entertainment Fund Limited Class E	GBP	31/07/10	M	105.48					01/12/06	
Series E0310	GBP	31/07/10	M	105.48					30/08/10	
Arlington Special Situations Fund Limited Class A Series 0308	USD	30/06/10	M	7.50					22/04/08	
Class A Series 0608	USD	30/06/10	M	7.18					30/07/08	
Class A Series 0708	USD	30/06/10	M	7.39					30/09/08	
Class A Series 0808	USD	30/06/10	M	7.56					30/09/08	
Class A Series 1	USD	30/06/10	M	19.81					31/10/06	ARSPSFL KY
Class B Series 1	GBP	30/06/10	M	8.00					27/07/07	
Class C Series 0108	EUR	30/06/10	M	8.82					26/02/08	
Class C Series 0208	EUR	30/06/10	M	7.82					28/03/08	
Class C Series 0608	EUR	30/06/10	M	7.34					30/07/08	
Class C Series 0708	EUR	30/06/10		7.55					11/02/09	
Class C Series 1	EUR	30/06/10	M	8.82					14/02/07	
Class C Series 1009	EUR	30/06/10	M	9.63					26/01/10	
Class D Series 1	USD	30/06/10	M	7.94					25/09/07	
Arrowsmith Fund Limited Class A	USD	15/08/10	M	13,410.00					06/01/00	VULTURI KY
Class B	USD	31/07/10	M	1,064.25					07/06/06	
Arthur Street Portfolio III (Japan) Ltd Participating shares	USD	31/12/09	Q	87.90					17/11/05	
Assured Fund Sterling Class B	GBP	30/06/10	M	156.65					03/02/05	ASSURBS KY
Sterling Class C	GBP	30/06/10	M	146.85					08/12/04	ASSURCS KY
US Dollar Class A	USD	30/06/10	M	179.13					01/11/04	ASSURAU KY
US Dollar Class B	USD	30/06/10	M	161.76					01/11/04	ASSURBU KY
B.U. Invest Targeted Convertible Bonds Opportunities	CHF	27/08/10	W	406.87					30/11/01	BUINVEI KY
BIAS Global Portfolio. SPC Global Balanced Fund Class A	USD	31/08/10	W	95.57					31/01/07	
Global Equity Fund Class A	USD	31/08/10	W	78.14					31/01/07	
Short Duration Income Fund Class A	USD	31/08/10	W	112.03					31/01/07	
Black River EMEA Investors Fund Ltd. Series 02	USD	31/07/10	M	1,625.18					25/01/05	
Series 021	USD	31/07/10	M	1,116.26					18/05/10	
Series 12	USD	31/07/10	M	1,360.95					26/08/05	
Series 13	USD	30/09/06	M	1,002.54					10/11/06	
Series 169	USD	31/07/10	M	1,116.26					18/05/10	
Series 20	USD	31/07/10	M	1,041.76					23/10/09	
Black River Professionals Trust LLC Class C	USD	31/07/10	M	1,453.06					01/09/05	
Class I	USD	31/07/10	M	1,845.84					01/09/05	
Class K	USD	31/07/10	M	1,778.13					01/09/05	
Class SB	USD	31/07/10	M	872.61					01/09/05	
Class SF	USD	31/05/10	M	583.69					01/09/05	
Black River ROST Fund Ltd. Series 01	USD	31/07/10	M	830.90					01/07/05	
Series 019	USD	31/07/10	M	607.56					20/10/09	
Series 020	USD	31/07/10	M	1,185.09					20/10/09	
Series 05	USD	31/07/10	M	976.86					01/12/05	
Series 07	USD	31/07/10	M	882.75					01/12/05	

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Black River ROST Fund Ltd.										
Series 07	USD	31/07/10	M	882.75					01/12/05	
Series 08	USD	31/07/10	M	726.56					01/12/05	
BRAM Investments LLC										
	USD	31/07/10	M	1,706.17					31/08/04	
Butterfield Bermuda Fund Limited										
Up to 25,000,000 Shares of BD\$1.00	BMD	18/08/10	W	16.75					25/11/99	BUTBERI KY
Butterfield Capital Appreciation Bond Fund Limited										
Up to 25,000,000 Shares of US\$0.10 each	USD	24/08/10	W	37.86					25/11/99	BUTCABI KY
Butterfield Global Blue Chio Fund										
Non-Voting Redeemable Shares of US\$0.01 par value	USD	31/08/10	W	8.52					03/12/98	BUTGBCF KY
Butterfield International Balanced Fund										
Sterling Class	GBP	31/08/10	W	13.50					23/01/98	BUTIBSI KY
US Dollar Class	USD	31/08/10	W	18.48					02/09/98	BUTIBLI KY
Butterfield Money Market Fund Limited										
Class A CAD	CAD	31/08/10	D	16.41					25/11/99	BUTMMCI KY
Class A EURO	EUR	31/08/10	D	13.37					25/11/99	BUTMEAA KY
Class A GBP	GBP	31/08/10	D	20.23					25/11/99	BUTMMSI KY
Class A USD	USD	31/08/10	D	24.45					25/11/99	BUTMMKI KY
Class B CAD	CAD	31/08/10	D	16.63					25/11/99	BUTMCCI KY
Class B EURO	EUR	31/08/10	D	13.53					25/11/99	BUTMEBA KY
Class B GBP	GBP	31/08/10	D	20.50					25/11/99	BUTMSBI KY
Class B USD	USD	31/08/10	D	24.77					25/11/99	BUTMMBI KY
Butterfield Select Fund Ltd.										
Alternative Investment Class	USD	19/08/10	W	14.29					10/06/04	
Equity Class	USD	19/08/10	W	8.84					10/06/04	
Fixed Income Class	USD	19/08/10	W	16.20					10/06/04	
Butterfield Systematic Equity Fund Limited										
CAD\$ Shares	CAD	18/08/10	M	7.69					23/03/09	
Butterfield US\$ Bond Fund Limited										
Class A	USD	24/08/10	W	10.58					25/11/99	BUTUSBI KY
Class B	USD	24/08/10	W	10.78					27/09/05	
Castalia Sprinas Limited										
Class A	USD	03/09/10	M						02/11/06	
Cayman National Securities Mutual Funds SPC										
CNS International Equity Fund Shares	USD	02/09/10	W	9.83					03/02/10	
CNS US Bond Fund Shares	USD	02/09/10	W	9.93					03/02/10	
CNS US Equity Fund Shares	USD	02/09/10	W	9.52					03/02/10	
CIBC Private Client Fund Limited										
Axiom Balanced Fund - Institutional	USD	25/08/10	D	103.71					25/06/10	
Axiom Balanced Fund - Retail	USD	25/08/10	D	103.60					25/06/10	
Axiom Balanced Fund - Wealth	USD	25/08/10	D	103.67					25/06/10	
Axiom Capital Preservation - Institutional	USD	25/08/10	D	101.15					25/06/10	
Axiom Capital Preservation - Retail	USD	25/08/10	D	101.09					25/06/10	
Axiom Capital Preservation - Wealth	USD	25/08/10	D	101.12					25/06/10	
Axiom Conservative Fund - Institutional	USD	25/08/10	D	102.21					25/06/10	
Axiom Conservative Fund - Retail	USD	25/08/10	D	102.12					25/06/10	
Axiom Conservative Fund - Wealth	USD	25/08/10	D	102.15					25/06/10	
Axiom Growth Fund - Institutional Class	USD	25/08/10	D	102.51					25/06/10	
Axiom Growth Fund - Retail	USD	25/08/10	D	102.23					12/05/10	CIBCHKGA OS
Axiom Growth Fund - Wealth	USD	25/08/10	D	102.36					25/06/10	
CIBC Canadian Dollar Money Market Fund	CAD	25/08/10	D	29.73					10/10/97	CIBCCMI OS
CIBC US Dollar Bond Fund	USD	25/08/10	D	32.33					10/10/97	CIBPUSI OS
CIBC US Dollar Money Market Fund	USD	25/08/10	D	23.04					10/10/97	CIBCSMI OS
Close Brothers Funds. SPC										
Global Diversified Value Fund Portfolio	USD	02/09/10	D	144.78					20/11/02	SCBGDVE KY
Constancia Fund Limited										
Class A	USD	31/07/10	M	233.05					11/02/05	
Class C	USD	31/07/10	M	188.84					11/02/05	
Class G	EUR	31/07/10	M	123.25					11/02/05	

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Constantia Fund Limited										
Class G	EUR	31/07/10	M	123.25					11/02/05	
Class H	EUR	31/07/10	M	127.03					11/02/05	
Class J	GBP	31/07/10	M	135.12					11/02/05	
Class K	GBP	31/07/10	M	140.71					11/02/05	
DEME Institutional Class. Ltd.										
Common Shares at \$100.00 per share	USD	31/07/10	M	156.24					18/01/06	DEMEINS KY
Dollar Assets Portfolio										
Current Shares	USD	31/07/10	D	1.00					27/05/09	
Institutional I Shares	USD	31/07/10	D	1.00					27/05/09	
Institutional II Shares	USD	31/07/10	D	1.00					27/05/09	
East Capital Berina Balkan Fund										
Class A Series June 2010	USD	31/07/10	M	7.80					16/11/09	
Class A Series October 2009	USD	31/07/10	M	7.61					16/11/09	
Master Series	USD	31/07/10	M	7.87					31/07/06	
Series 0307	USD	31/07/10	M	7.85					30/05/07	
Series 0407	USD	31/07/10	M	7.87					30/05/07	
Series 0707	USD	31/07/10	M	7.87					27/08/07	
Series December 2007	USD	31/07/10	M	7.83					24/01/08	
Series December 2008	USD	31/07/10	M	7.05					01/12/08	
Series July 2008	USD	31/07/10	M	7.86					11/08/08	
East Capital Berina Central Asia Fund										
Class A Series 0408	USD	31/07/10	M	4.91					21/04/08	
Class A Series April 2010	USD	31/07/10	M	4.85					20/04/10	
Class A Series January 2009	USD	31/07/10	M	4.69					01/01/09	
Class A Series July 2008	USD	31/07/10	M	4.92					08/08/08	
Class A Series June 2009	USD	31/07/10	M	4.64					11/08/09	
Master Series	USD	31/07/10	M	4.92					15/03/07	
East Capital Berina New Europe Fund										
Class A Series July 2008	USD	31/07/10	M	8.92					08/08/08	
Class A Series June 2008	USD	31/07/10	M	8.95					25/06/08	
Class A Series June 2009	USD	31/07/10	M	8.44					11/08/09	
Class A Series October 2008	USD	31/07/10	M	8.69					14/11/08	
Master Series	USD	31/07/10	M	8.96					22/05/08	
East Capital Berina Russia Fund										
Class A Series 0408	USD	31/07/10	M	31.68					21/04/08	
Class A Series 0708	USD	31/07/10	M	31.68					08/08/08	
Class A Series April 2009	USD	31/07/10	M	27.26					11/05/09	
Class A Series April 2010	USD	31/07/10	M	31.29					11/05/10	
Class A Series Jan 2010	USD	31/07/10	M	30.54					08/02/10	
Class A Series July 2009	USD	31/07/10	M	28.78					11/08/09	
Class A Series October 2008	USD	31/07/10	M	31.68					13/11/08	
Class A Series October 2009	USD	31/07/10	M	30.10					16/11/09	
Master Series	USD	31/07/10	M	31.68					02/06/04	BERINGF KY
East Capital Berina Ukraine Fund										
Class A Series 0408	USD	31/07/10	M	13.92					21/04/08	
Class A Series April 2009	USD	31/07/10	M	12.11					11/05/09	
Class A Series April 2010	USD	31/07/10	M	13.92					20/04/10	
Class A Series July 2008	USD	31/07/10	M	13.92					08/08/08	
Class A Series July 2009	USD	31/07/10	M	12.33					11/08/09	
Master Series	USD	31/07/10	M	13.92					13/09/05	
East Capital Special Opportunities Fund										
AD Share Class	USD E	31/07/10	M	13.12					14/05/09	
AD Share Class	USD	31/07/10	M	13.12					14/05/09	
EFG-Hermes Middle East and Developing Africa Investment Fund. The										
Participating Shares	USD	23/08/10	M	1,040.78	1,040.78	1,040.78			04/10/06	
Enhanced Index Funds (Cayman) Limited										
Class A Taiwan	USD	29/07/10	W	14.54					18/08/05	
Class B China	USD	29/07/10	W	30.37					23/11/05	

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Enhanced Index Funds (Cayman) Limited										
Class C India	USD	29/07/10	W	37.70					23/11/05	
Class D Malaysia	USD	29/07/10	W	11.54					28/06/07	
Class E South Korea	USD	29/07/10	W	8.62					28/06/07	
Class F Thailand	USD	29/07/10	W	12.99					28/06/07	
Class G Indonesia	USD	29/07/10	W	16.59					28/06/07	
Class H Philippines	USD	29/07/10	W	9.42					28/06/07	
Enhanced Index Funds PCC										
Enhanced China Index Fund	USD E	13/05/04	W	9.67					10/12/03	
Enhanced China Index Fund	USD	26/08/10	W	29.45					10/12/03	
Enhanced India Index Fund	USD E	13/05/04	W	10.73					10/12/03	
Enhanced India Index Fund	USD	26/08/10	W	37.63					10/12/03	
Enhanced Indonesia Index Fund	USD	26/08/10	W	16.49					28/06/07	
Enhanced Malaysia Index Fund	USD	26/08/10	W	12.19					28/06/07	
Enhanced Philippines Index Fund	USD	26/08/10	W	10.06					28/06/07	
Enhanced South Korea Index Fund	USD	26/08/10	W	8.35					28/06/07	
Enhanced Taiwan Index Fund	USD E	04/09/03	M	10.24					04/06/02	ETIFABN MP
Enhanced Taiwan Index Fund	USD	26/08/10	M	14.32					04/06/02	ETIFABN MP
Enhanced Thailand Index Fund	USD	26/08/10	W	13.48					28/06/07	
FG Caribbean Bond Fund										
Up to 50,000,000 Participating Shares with a par value of US\$0.001.	USD	10/11/09	M	11.10					20/09/02	GRACEFI KY
GLG Global Agressive Fund										
Up to 200,000,000 Participating Shares of US\$0.0001 par value	USD	30/07/10	M	121.17					29/12/99	GLGGAGF KY
Global Equity Brazil Feeder Fund										
Class A Shares	USD	30/07/10	M	999.36					06/05/09	
Class AA Shares	EUR	30/07/10	M	1,060.96					06/05/09	
Class B Shares	USD	30/07/10	M	807.87					10/02/10	GLBZFDB KY
Class BB Shares	EUR	30/07/10	M	1,012.50					10/02/10	
Class C Shares	USD	30/07/10	M	981.40					06/05/09	
Class CC Shares	EUR	30/07/10	M	1,066.06					10/02/10	
Class D	USD	31/07/10	M	1,055.70					23/08/10	
Class DD Shares	USD	30/07/10	M	1,046.63					10/02/10	
Grevlock Global Opportunity Fund (Offshore) Ltd.										
Class B	USD	31/07/10	M	569.08					28/02/02	VANEOB1 KY
Class C	USD	31/07/10	M	174.28					28/04/08	
HFC Japan Tactical Alpha Strategy										
Class A Dollar Shares	USD	29/07/10	M	58.46					17/11/08	
Management Shares (Minimum Subscription: GBP equivalent of US\$100,000)	GBP	29/07/10	M	77.66					17/11/08	
Highland Credit Opportunities Fund. Ltd.										
Class A Series 1 FE	USD	31/07/10	M	337.76					12/10/07	
Class A Series 1 NE	USD	31/07/10	M	245.72					12/10/07	
Class A Series 6 FE	USD	31/07/10	M	215.44					15/10/08	
ING Clarion Debt Opportunity (Cayman) II. L.P.										
Limited Partnership Interest	USD	30/06/10	Q	94,721.00					14/07/06	
Lion Fund Limited. The										
Euro Series 02 08	EUR	31/07/10	M	24.36					15/02/08	
Euro Series 1	EUR	31/07/10	M	26.74					01/06/07	
Series 10-09	USD	31/07/10	M	35.79					09/10/09	
Series EUR SO3	EUR	31/07/10	M	25.06					31/03/10	
USD Aggregate	USD	31/07/10	M	36.29					02/10/01	LIOFNDI KY
USD Series 07 08	USD	31/07/10	M	36.00					11/07/08	
USD Series 08 08	USD	31/07/10	M	36.02					12/08/08	
USD Series 1	USD	31/07/10	M	35.95					02/10/01	
USD Series 11 07	USD	31/07/10	M	35.79					16/11/07	
M. Kinadon Offshore Ltd.										
Class A Series 1	USD	30/06/10	M	123.29					20/07/98	KINGDON KY
Class A Series 2	USD	30/06/10	M	123.09					09/03/10	
Class A Series 3	USD	30/06/10	M	123.19					22/04/10	
Class A Series 4	USD	30/06/10	M	122.67					22/04/10	

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M. Kinadon Offshore Ltd.										
Class A Series 5	USD	30/06/10	M	122.29					24/06/10	
Class A Series 6	USD	30/06/10	M	123.03					26/08/10	
Class A Series 7	USD	31/07/10	M	125.74					26/08/10	
Class B Series 1	USD	30/06/10	M	119.36					11/06/09	
Class B Series 2	USD	30/06/10	M	117.87					31/08/09	
Class B Series 3	USD	30/06/10	M	119.20					09/03/10	
Class B Series 4	USD	30/06/10	M	119.29					22/04/10	
Class B Series 5	USD	30/06/10	M	118.83					22/04/10	
Class B Series 6	USD	30/06/10	M	123.19					22/04/10	
Class B Series 7	USD	30/06/10	M	118.47					24/06/10	
Class B Series 8	USD	31/07/10	M	121.73					26/08/10	
Class C Series 1	USD	30/06/10	M	99.19					22/04/10	
Class D Series 1	USD	30/06/10	M	100.37					22/04/10	
Maverick Fund. Ltd.										
Class A	USD	31/07/10	M	1,052.84					29/10/97	MAVERFI KY
Moneda Latin American Corporate Debt										
Class A Shares	USD E	31/08/10	M	1,372.91					04/02/10	
Class A Shares	USD	07/08/10	M	1,370.98					04/02/10	
Class B	USD		M						15/07/10	
Class C	USD		M						15/07/10	
Novus Global Credit Opportunities Strateav (Euro) Limited										
EUR Class A Shares	EUR	31/07/10	M	8,434.30					01/10/07	
Novus Global Credit Opportunities Strateav (Sterlina) Limited										
GBP Class A Shares	GBP	31/07/10	M	8,266.80					01/10/07	
Novus Global Credit Opportunities Strateav Limited										
USD Class A Shares	USD	31/07/10	M	8,790.01					01/10/07	
Novus Global Emeraina Markets Strateav (Euro) Limited										
EUR Class A Shares	EUR	31/07/10	M	7,980.59					01/10/07	
Novus Global Emeraina Markets Strateav (Sterlina) Limited										
GBP Class A Shares	GBP	31/07/10	M	7,857.00					01/10/07	
Novus Global Emeraina Markets Strateav Limited										
USD Class A Shares	USD	31/07/10	M	8,493.25					01/10/07	
Novus Global Special Situations Strateav (Euro) Limited										
EUR Class A Shares	EUR	30/06/10	M	8,455.75					21/07/08	
Novus Global Special Situations Strateav (Singapore Dollar) Limited										
SGD Class A Shares	SGD	30/06/10	M	8,414.46					21/07/08	
Novus Global Special Situations Strateav (Sterlina Closed-Ended) Limited										
STG Class A Shares	GBP	30/06/10	M	9,400.66					20/11/08	
Novus Global Special Situations Strateav Limited										
USD Class A Shares	USD	30/06/10	M	8,758.55					21/07/08	
Novus Natural Resources Strateav (Euro) Limited										
EUR Class A Shares	EUR	31/07/10	M	9,588.79					01/10/07	
EUR Class B Shares	EUR	31/07/10	M	9,804.49					01/10/07	
Novus Natural Resources Strateav (Sterlina) Limited										
GBP Class A Shares	GBP	31/07/10	M	9,856.03					01/10/07	
GBP Class B Shares	GBP	31/07/10	M	10,082.63					01/10/07	
Novus Natural Resources Strateav Limited										
USD Class A Shares	USD	31/07/10	M	10,484.26					01/10/07	
USD Class B Shares	USD	31/07/10	M	10,160.45					01/10/07	
OAM Asian Recovery Fund										
Participating shares	USD	31/07/10	M	66.53					04/01/99	OAMASRI KY
OAM European Value Fund										
Up to 4,990,000 Participating Shares	USD	31/08/10	M	25.97					02/01/03	OAMEUVA KY
Ocelot Russian Power Investments Limited										
Class A Series 01	USD	30/06/10	M	0.36					22/12/06	
Class A Series 02	USD	30/06/10	M	0.41					20/11/07	
Class A Series 07	USD	30/06/10	M	0.27					20/11/07	
Class A Series 08	USD	03/08/10	M	0.23					20/11/07	
Class A Series 3-08	USD	30/06/10	M	0.36					10/06/08	

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Olympus Korea LP Limited Partnership Interests (total fund NAV USD 24,132,823)	USD	30/11/09	A	82,379.00					14/12/99	OLYMKOR KY
Orbita Asian Growth Strateav (Euro) Limited Euro Class A Shares	EUR	31/07/10	Q	12,197.04					29/07/05	
Euro Class B Shares	EUR	31/07/10	Q	12,425.39					04/10/07	
Orbita Asian Growth Strateav (Sterlina) Limited GBP Class A Shares	GBP	31/07/10	Q	13,315.09					12/11/04	
GBP Class B Shares	GBP	31/07/10	Q	13,580.55					04/10/07	
Orbita Asian Growth Strateav Limited USD Class A Shares	USD	31/07/10	Q	12,906.83					29/07/05	
USD Class B Shares	USD	31/07/10	Q	13,168.32					04/10/07	
USD Class C Shares	USD	31/07/10	M	13,457.17					08/10/07	
Orbita Capital Return Strateav (Euro) Limited Euro Class A Shares	EUR	31/07/10	Q	12,325.40					29/07/05	
Euro Class B Shares	EUR	31/07/10	Q	12,587.72					04/10/07	
Orbita Capital Return Strateav (Sterlina) Limited GBP Class A Shares	GBP	31/07/10	Q	13,173.24					12/11/04	
GBP Class B Shares	GBP	31/07/10	Q	13,485.74					04/10/07	
Orbita Capital Return Strateav Limited USD Class A Shares	USD	31/07/10	Q	20,780.07					29/07/05	
USD Class B Shares	USD	31/07/10	Q	21,231.06					04/10/07	
USD Class C Shares	USD	31/07/10	M	21,756.91					08/10/07	
Orbita European Growth Strateav (Dollar) Limited USD Class A Shares	USD	31/07/10	Q	13,346.50					29/07/05	
USD Class B Shares	USD	31/07/10	Q	13,644.14					04/10/07	
Orbita European Growth Strateav (Sterlina) Limited GBP Class A Shares	GBP	31/07/10	Q	13,512.29					12/11/04	
GBP Class B Shares	GBP	31/07/10	Q	13,781.91					04/10/07	
Orbita European Growth Strateav Limited Euro Class A Shares	EUR	31/07/10	Q	17,537.63					29/07/05	
Euro Class B Shares	EUR	31/07/10	Q	17,892.95					04/10/07	
Euro Class C Shares	EUR	31/07/10	M	18,343.79					08/10/07	
Orbita Global Opportunities Strateav (Euro) Limited Euro Class A Shares	EUR	31/07/10	Q	13,169.24					29/07/05	
Euro Class B Shares	EUR	31/07/10	Q	13,430.91					04/10/07	
Orbita Global Opportunities Strateav (Sterlina) Limited GBP Class A Shares	GBP	31/07/10	Q	20,797.30					12/11/04	
GBP Class B Shares	GBP	31/07/10	Q	21,226.24					04/10/07	
Orbita Global Opportunities Strateav Limited USD Class A Shares	USD	31/07/10	Q	19,711.79					29/07/05	
USD Class B Shares	USD	31/07/10	Q	20,095.12					04/10/07	
USD Class C Shares	USD	31/07/10	M	20,577.13					08/10/07	
Orbita North American Growth Strateav (Euro) Limited EUR Class A Shares	EUR	31/07/10	M	9,686.60					01/08/08	
EUR Class B Shares	EUR	31/07/10	M	9,791.86					01/08/08	
Orbita North American Growth Strateav (Singapore Dollar) Limited SGD Class A Shares	SGD	31/07/10	M	9,607.73					08/01/08	
Orbita North American Growth Strateav (Sterlina) Limited GBP Class A Shares	GBP	31/07/10	M	9,535.15					01/08/08	
GBP Class B Shares	GBP	31/07/10	M	10,404.04					01/10/08	
Orbita North American Growth Strateav Limited USD Class A Shares	USD	31/07/10	M	9,950.86					01/08/08	
USD Class B Shares	USD	31/07/10	M	10,081.17					01/08/08	
Orbita Universal Strategies Limited EUR Class 1 Shares (Minimum Subscription: EUR equivalent of US\$75,000)	EUR	31/07/10	M	10,470.26					01/10/07	
GBP Class 1 Shares (Minimum Subscription: GBP equivalent of US\$75,000)	GBP	31/07/10	M	10,685.30					01/10/07	
USD Class 1 Shares	USD	31/07/10	M	11,022.74					01/10/07	
Palm Trend Fund Ltd Class A Shares (Minimum Subscription: EUR equivalent of US\$1,000,000)	EUR	31/07/10	M	759.53					10/12/09	
Class B Shares (Minimum Subscription: EUR equivalent of US\$25,000)	EUR	31/07/10	M	751.63					10/12/09	

Mutual Funds

Issuer / Fund Description	Curr Val.	Date	Freq	NAV	Bid	Offer	Yield	YTD	Listed	Ticker
Palm Trend Fund Ltd										
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	31/07/10	M	775.84					10/12/09	
Class D Shares (Minimum Subscription: US\$25,000)	USD	31/07/10	M	767.94					10/12/09	
Class E Shares (Minimum Subscription: JPY equivalent of US\$1,000,000)	JPY	31/07/10	M	784.16					10/12/09	
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	31/07/10	M	776.18					10/12/09	
Class G Shares (Minimum Subscription: CHF equivalent of US\$1,000,000)	CHF	31/07/10	M	777.91					10/12/09	
Class H Shares (Minimum Subscription: CHF equivalent of US\$25,000)	CHF	31/07/10	M	769.94					10/12/09	
Class I Shares (Minimum Subscription: GBP equivalent of US\$1,000,000)	GBP	31/07/10	M	772.92					10/12/09	
Class J Shares (Minimum Subscription: GBP equivalent of US\$25,000)	GBP	31/07/10	M	764.99					10/12/09	
Class K Shares (Minimum Subscription: AUD equivalent of US\$1,000,000)	AUD	31/07/10	M	766.26					10/12/09	
Class L Shares (Minimum Subscription: AUD equivalent of US\$25,000)	AUD	31/07/10	M	758.42					10/12/09	
Pan Asia Special Opportunities Fund (Cayman)										
10,000,000 Ordinary Shares of US\$0.01 par value each	USD	E 31/05/10	M	0.02					07/06/01	PANASOF KY
10,000,000 Ordinary Shares of US\$0.01 par value each	USD	28/02/10	M	0.03					07/06/01	PANASOF KY
Peak Investment Fund Ltd										
Class A Shares	USD	31/08/10	M	1,379.77					28/01/05	
Permal Asian Holdins NV										
Class A	USD	31/07/10	M	1,839.17					28/08/00	PRMASHI KY
Permal Emeraina Markets Holdins NV										
Class A	USD	31/07/10	M	3,207.81					28/08/00	PRMEMHI KY
Permal European Holdins NV										
Class A	USD	31/07/10	M	1,505.92					28/08/00	PRMEUAI KY
Permal Fixed Income Holdins N.V.										
Class A	USD	31/07/10	M	909.90					28/08/00	PRMMDAI KY
Permal Investment Holdins NV										
Class A	USD	31/07/10	M	4,357.58					28/08/00	PRMIVHI KY
Permal Japan Holdins										
Class A	USD	31/07/10	M	2,085.26					28/08/00	PRMJPAI KY
Permal Macro Holdins Ltd.										
Class A	USD	31/07/10	M	3,973.77					28/08/00	PRMCOMI KY
Protected Capital Currency Fund SPC. The										
Protected Capital FX10 Segregated Portfolio	GBP	31/08/10	M	1,002.97					29/01/09	PRCCFXS KY
Protected Capital FX10 Segregated Portfolio II	GBP	31/08/10	M	997.56					20/08/09	PRCCFXT KY
Protected Capital FX10 Segregated Portfolio III	GBP	31/08/10	M	965.50					19/02/10	
Protected Capital FX10 SPIV	GBP	31/08/10	M	935.92					07/06/10	
Rosenthal Collins Global Funds (Cayman) Ltd										
RCG Select Fund Shares	USD	31/07/10	M	97.58	97.58	97.58			02/09/09	
Scotiabank Canadian Growth Fund										
Class A Shares	USD	03/09/10	D	2.76					12/11/99	SCBCNGR KY
Scotiabank Global Growth Fund										
Class A Shares	USD	03/09/10	D	1.70					12/11/99	SCBGLGR KY
Scotiabank Money Market Fund										
Class A Shares	USD	03/09/10	W	13.05					19/11/99	SCBMMUS KY
Scotiabank US Dollar Bond Fund										
Class A Shares	USD	03/09/10	D	2.52					12/11/99	SCBNASV KY
Scotiabank US Growth Fund										
Class A Shares	USD	03/09/10	D	6.60					19/11/99	SCBUSGR KY
Seliaman Tech Spectrum (Master) Fund										
Class A1 Offshore Un-Restricted	USD	31/05/10	M	387.50					04/02/02	STSFA11 KY
Class A1 Onshore Un-Restricted	USD	31/05/10	M	388.25					31/07/07	
Class A2 Offshore Restricted	USD	31/05/10	M	379.00					04/02/02	STSFFA1 KY
Class A2 Onshore Restricted	USD	31/05/10	M	378.27					31/07/07	
Seliaman Tech Spectrum Fund										
Class A1 Series 2	USD	31/05/10	M	272.59					31/05/02	STSFA12 KY
Class A1 Series 3	USD	31/05/10	M	271.43					23/03/10	
Class A1 Series 4	USD	31/05/10	M	272.59					19/07/10	
Class A1 Series 5	USD	31/05/10	M	271.37					19/07/10	
Class A1 Series 6	USD	31/05/10	M	270.39					19/07/10	
Class A1 Series EMP	USD	31/05/10	M	290.47					01/06/07	
Class A1 Series Transfer	USD	31/05/10	M	265.22					19/07/10	

Mutual Funds

Issuer / Fund Description	Curr	Val.Date	Freq	NAV	Bid	Offer	Yield	YTD	Listed	Ticker
Seliaman Tech Spectrum Fund										
Class A2 Series 2	USD	31/05/10	M	265.20					27/03/02	STSFFA2 KY
Class A2 Series 3	USD	31/05/10	M	264.08					23/03/10	
Class A2 Series 4	USD	31/05/10	M	265.20					19/07/10	
Class A2 Series 5	USD	31/05/10	M	264.02					19/07/10	
Class A2 Series 6	USD	31/05/10	M	263.09					19/07/10	
Class A2 Series EMP	USD	31/05/10	M	285.56					01/06/07	
Solar Fund										
Institutional Class B	USD	30/04/10	M	13.48					01/05/07	
Institutional Class C	USD	30/04/10	M	9.20					01/05/07	
Ordinary Class A	USD	30/04/10	M	15.44					01/05/07	
Ordinary Class B	USD	30/04/10	M	13.37					01/05/07	
Ordinary Class C	USD	30/04/10	M	8.89					01/05/07	
Solaris White Fund. a searegated portfolio of Solaris Fund (SPC) Limited										
CHF 01	CHF	31/03/10	M	21.62					13/08/04	
Universal Investment Fund										
Asia Premier Fund	USD	31/08/10	W	9,466.95					05/01/10	
Europe Premier Fund	EUR	31/08/10	W	6,115.19					18/04/08	
Global Fixed Income Fund	USD	31/08/10	W	10,479.00					02/02/05	
Strategic Asia Fund	USD	31/08/10	W	5,644.35					02/02/05	
Strategic Europe Fund	EUR	31/08/10	W	3,279.93					02/02/05	
Willerfunds										
Willerbond Capital US\$	USD	01/09/10	W	31.44					14/01/98	WILBCDI OS
Willerbond European Currencies	EUR	01/09/10	W	25.42					14/01/98	WILBECI OS
Willerequity Europe	EUR	01/09/10	W	16.28					14/01/98	WILEQEI OS
Willerequity Greater China	USD	01/09/10	W	12.74					14/01/98	WILGRCA OS
Willerequity Italy	EUR	01/09/10	W	12.84					21/03/00	WILEQIR KY
Willerequity Japan	JPY	01/09/10	W	1,303.00					14/01/98	WILJAPI OS
Willerequity Latin America	USD	01/09/10	W	89.91					14/01/98	WILLATA OS
Willerequity North America	USD	01/09/10	W	20.31					19/12/97	WILEQNA OS
Willerequity Russia and Eastern Europe	USD	01/09/10	W	30.18					14/01/98	WILCEEA OS
Willerequity South East Asia	USD	01/09/10	W	28.18					14/01/98	WILSEAI OS
Willerequity Trade Winds	EUR	01/09/10	W	11.36					21/04/99	WILEQPS KY
Zweia-DiMenna International Limited										
Class A1	USD	30/06/10	M	83,711.32					02/12/98	ZWDIMIL KY
Class B1	USD	30/06/10	M	82,792.23					09/03/06	

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

Specialist Debt

Issuer / Debt Description	Freq	Curr	Issued	Ticker
ABACUS 2006-10, Ltd. & ABACUS 2006-10, Inc.				
Class A	M	USD	21/03/06	
Class B	M	USD	21/03/06	
Class C	M	USD	21/03/06	
Class D	M	USD	21/03/06	
Class F	M	USD	21/03/06	
Class F	M	USD	21/03/06	
Class G	M	USD	21/03/06	
Class H	M	USD	21/03/06	
Class I	M	USD	21/03/06	
Class K	M	USD	21/03/06	
Class I	M	USD	21/03/06	
Class M	M	USD	21/03/06	
ABACUS 2006-11, Ltd.				
Class A-1	M	USD	05/06/07	
Class A-2	M	USD	05/06/07	
Class B	M	USD	05/06/07	

Specialist Debt

Issuer / Debt Description

Freq Curr Issued Ticker

ABACUS 2006-11, Ltd.

Class B	M	USD	05/06/07	
Class C	M	USD	05/06/07	
Class D	M	USD	05/06/07	

ABACUS 2006-12, Ltd. & ABACUS 2006-12, Inc.

Class A-1	M	USD	27/04/06	
Class A-2	M	USD	27/04/06	
Class B	M	USD	27/04/06	
Class C	M	USD	27/04/07	
Class D	M	USD	27/04/06	

ABACUS 2006-8, Ltd and ABACUS 2006-8, Inc.

Class A-1	M	USD	19/05/06	
Class A-2	M	USD	19/05/06	
Class A3	M	USD	19/05/06	
Class B	M	USD	19/05/06	
Class C	M	USD	19/05/06	
Class D	M	USD	19/05/06	

ABACUS 2006-9, Ltd.

Class A-1	M	USD	05/06/07	
Class A-2	M	USD	05/06/07	
Class B	M	USD	05/06/07	
Class C	M	USD	05/06/07	

ABACUS 2006-NS1, Ltd & ABACUS 2006-NS1, Inc

Class A	M	USD	17/04/06	
Class B	M	USD	17/08/06	
Class C	M	USD	17/08/06	
Class D	M	USD	17/08/06	
Class F	M	USD	17/08/06	
Class F	M	USD	17/08/06	
Class G	M	USD	17/08/06	
Class H	M	USD	17/08/06	
Class J	M	USD	17/08/06	
Class K	M	USD	17/08/06	

ABACUS 2006-NS2, Ltd

Class FI	M	USD	17/08/06	
Class I	M	USD	17/08/06	
Class M	M	USD	17/08/06	
Class N	M	USD	17/08/06	
Class O	M	USD	17/08/06	
Class P	M	USD	17/08/06	
Class O	M	USD	17/08/06	

Alpha-Sires Limited

Series 164	S	USD	25/01/02	AI PS164 KY
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AMAC CDO FUNDING I

Class A-1	M	USD	16/11/06	
Class A-2	M	USD	16/11/06	
Class B	M	USD	16/11/06	
Class C	M	USD	16/11/06	
Class D-1	M	USD	16/11/06	
Class D-2	M	USD	16/11/06	
Class F	M	USD	16/11/06	

Anthracite CRE CDO 2006-HY3 Ltd.

Class A	M	USD	23/05/06	
Class B-FI	M	USD	23/05/06	
Class C-FI	M	USD	23/05/06	
Class C-FX	M	USD	23/05/06	
Class D	M	USD	23/05/06	
Class F-FI	M	USD	23/05/06	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Anthracite CRE CDO 2006-HY3 Ltd.

Class F-FX	M	USD	23/05/06	
Class F	M	USD	23/05/06	
Class R-FX	M	USD	23/05/06	

Aquasafety Invest Plc

11m to Euro 50,000,000 Loan Participation Notes due 2014	S	EUR	27/01/10	
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Babson CLO Ltd 2008-I

Class A	Q	USD	20/06/08	
Class B	Q	USD	20/06/08	
Class C-1	Q	USD	20/06/08	
Class C-2	Q	USD	20/06/08	
Class D	Q	USD	20/06/08	
Class F	Q	USD	20/06/08	
Income Notes	Q	USD	20/06/08	

Babson CLO Ltd. & Inc. 2007-1

Class A-1	Q	USD	08/03/07	
Class A-2a	Q	USD	08/03/07	
Class A-2b	Q	USD	08/03/07	
Class A-3	Q	USD	08/03/07	
Class B-1	Q	USD	08/03/07	
Class B-2	Q	USD	08/03/07	
Class C	Q	USD	08/03/07	
Class D-1	Q	USD	08/03/07	
Class D-2	Q	USD	08/03/07	
Class P	Q	USD	08/03/07	
Class O	Q	USD	08/03/07	
Income Notes	Q	USD	08/03/07	

Babson Mid-Market CLO Ltd. 2007-II

Class A-1	Q	USD	18/04/07	
Class A-2B	Q	USD	18/04/07	
Class A-2R	Q	USD	18/04/07	
Class B	Q	USD	18/04/07	
Class C	Q	USD	18/04/07	
Class D	Q	USD	18/04/07	
Class F	Q	USD	18/04/07	
CN	Q	USD	18/04/07	
Income Notes	Q	USD	18/04/07	

Beryl Finance Limited

Series 2007-18	S	USD	20/12/07	
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Brigantine High Grade Funding, Ltd. & LLC

Class A-1B	Q	USD	25/01/07	
Class A-1C	Q	USD	25/01/07	
Class A-2	Q	USD	25/01/07	
Class B	Q	USD	25/01/07	
Class C	Q	USD	25/01/07	
Class D	Q	USD	25/01/07	
IN	Q	USD	25/01/07	

Canyon Capital Finance S.A.R.L.

Series C, Y, FF	EUR	12/12/07	
Series N, HH	GBP	12/12/07	
Series I, O, X, Z, GG	USD	12/12/07	

Carlyle High Yield Partners VII Ltd. and Inc.

Class N-2	USD	21/09/05	
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CBO Holdings XV Ltd.

US\$22,000,000 Class C-2 Notes Due August 2017	Q	USD	22/09/05	
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CBO Investments (Jersey) Limited

Class B Notes	S	USD	25/04/01	
Class C Notes	S	USD	15/12/11	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
CBO Investments (Jersey) Limited

Class C Notes S USD 15/12/11

Cedarwoods CRE CDO II, Ltd.

Class A-1 M USD 27/02/07

Class A-2 M USD 27/02/07

Class A-3 M USD 27/02/07

Class B M USD 27/02/07

Class C M USD 27/02/07

Class C M USD 27/02/07

Class F M USD 27/02/07

Class F M USD 27/02/07

Combination Notes M USD 27/02/07

Income Notes USD 27/02/07

Cedarwoods CRE CDO, Ltd.

Class A-1 M USD 27/07/06

Class A-2 M USD 27/07/06

Class A-3 M USD 27/07/06

Class B M USD 27/07/06

Class C M USD 27/07/06

Class D M USD 27/07/06

Class F M USD 27/07/06

Class F M USD 27/07/06

Income Notes M USD 27/07/06

Centurion CDO III, Limited

22,500 Preferred Shares USD CFNTPFS KY

Centurion CDO III, Limited/Centurion CDO III Corp.

US\$30,000,000 Class O Combination Securities USD CFNTOCS KY

CIRRUS Funding Ltd.

Class A Floating Rate Senior Notes due December 15, 2010 USD 12/02/98 CIR2010 KY

CIT CLO I, Ltd.

Preferred Shares Q USD 23/05/07

Concord Real Estate CDO 2006-1, Ltd. & LLC

Class A-1 M USD 21/12/06

Class A-2 M USD 21/12/06

Class B M USD 21/12/06

Class C M USD 21/12/06

Class D M USD 21/12/06

Class F M USD 21/12/06

Class F M USD 21/12/06

CRESS 2008-1 Ltd & LLC

Class A-1 Q USD 22/01/08

Class A-2 Q USD 22/01/08

Class B Q USD 22/01/08

Class C Q USD 22/01/08

Class D Q USD 22/01/08

Class F Q USD 22/01/08

Class F Q USD 22/01/08

Class G Q USD 22/01/08

Class H Q USD 22/01/08

Class I Q USD 22/01/08

Class K Q USD 22/01/08

Class L Q USD 22/01/08

Class M Q USD 22/01/08

Class N Q USD 22/01/08

Class O Q USD 22/01/08

Crystal River Resecuritization 2006-1 Ltd & LLC

Class A M USD 23/03/07

Class B M USD 23/03/07

Specialist Debt

Issuer / Debt Description

Freq Curr Issued Ticker

Crystal River Resecuritization 2006-1 Ltd & LLC

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

CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC

Class A-1A	Q	USD	10/05/06	
Class A-1B	Q	USD	10/05/06	
Class A-2A	Q	USD	10/05/06	
Class A-2B	Q	USD	10/05/06	
Class B	Q	USD	10/05/06	
Class C	Q	USD	10/05/06	
Class D	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class F	Q	USD	10/05/06	
Class G	Q	USD	10/05/06	
Class H	Q	USD	10/05/06	
Class I	Q	USD	10/05/06	
Class K	O	USD	10/05/06	

CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp

Class A-1	M	USD	16/11/07	
Class A-2	M	USD	16/11/07	
Class B	M	USD	16/11/07	
Class C	M	USD	16/11/07	
Class D	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class F	M	USD	16/11/07	
Class G	M	USD	16/11/07	
Class H	M	USD	16/11/07	
Class I	M	USD	16/11/07	

Eagle Creek CLO Ltd.

Class A-1	Q	USD	28/02/06	
Class A-2	Q	USD	28/02/06	
Class B	Q	USD	28/02/06	
Class C	Q	USD	28/02/06	
Class D	Q	USD	28/02/06	
Class S-1	Q	USD	28/02/06	
Class S-2	Q	USD	28/02/06	

Eirles One Limited

Series 81 Notes	O	EUR	18/02/03	
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Emblem Finance Company No. 2 Limited

Series 4	Q	AFD	19/08/08	
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Falak Limited

Series 1		USD	07/04/08	
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Flagship CLO III / Flagship CLO III Corp.

Class A Senior Secured Floating Rate Funded Notes	S	USD	31/08/04	
Class B	S	USD	31/08/04	
Class C	S	USD		
Class D	S	USD	31/08/04	
US \$3,000,000 Combination Notes due 2016	S	USD	31/08/04	
US \$32,000,000 Subordinated Notes due 2016	S	USD	31/08/04	

Flagship CLO IV and Flagship CLO IV Corp.

Class A	Q	USD	14/06/05	
Class B	Q	USD	14/06/05	
Class C	Q	USD	14/06/05	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Flagship CLO IV and Flagship CLO IV Corp.

Class D	Q	USD	14/06/05	
Class X	Q	USD	14/06/05	
Combination Notes	Q	USD	14/06/05	
Subordinated Notes	Q	USD	14/06/05	

Gleneaqls CLO, Ltd. / Gleneaqls CLO Corp.

91 000 Preference Shares	Q	USD	13/10/05	
Class 1	Q	USD	13/10/05	
Class A-1	Q	USD	13/10/05	
Class A-2	Q	USD	13/10/05	
Class B	Q	USD	13/10/05	
Class C	Q	USD	13/10/05	
Class D	Q	USD	13/10/05	

GoldenTree Loan Opportunities I, Ltd

US\$74 000 000 Subordinated Interests	Q	USD	24/06/02	GOTRI 01 KY
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Guqenheimer Structured Real Estate Funding 2006,3 Ltd.

Class A-1	M	USD	17/08/06	
Class A-2	M	USD	17/08/06	
Class B	M	USD	17/08/06	
Class C	M	USD	17/08/06	
Class D	M	USD	17/08/06	
Class E	M	USD	17/08/06	
Class S	M	USD	17/08/06	

Guqenheimer Structured Real Estate Funding 2006-4, Ltd. & LLC

Class A-1	M	USD	25/01/07	
Class A-2	M	USD	25/01/07	
Class B	M	USD	25/01/07	
Class C	M	USD	25/01/07	
Class D	M	USD	25/01/07	
Class E	M	USD	25/01/07	
Class F	M	USD	25/01/07	
Class G	M	USD	25/01/07	
Class H	M	USD	25/01/07	
Class S	M	USD	25/01/07	

IIT Sukuk Company Limited

GBP3 183 000 principal amount of Series A Trust Cert due 2014	A	GBP	30/07/10	
USD5 000 000 10% Series B Sukuk convertible due 2014	A	USD	31/07/10	

JFIN CLO 2007 Ltd. & LLC

Class A-1A	Q	USD	19/07/07	
Class A-1B	Q	USD	19/07/07	
Class A-2	Q	USD	19/07/07	
Class B	Q	USD	19/07/07	
Class C	Q	USD	19/07/07	
Class D	Q	USD	19/07/07	
Income Notes	Q	USD	19/07/07	

Latitude CLO I Ltd and Latitude CLO I Corp

Class 1	Q	USD	01/12/05	
Class A-1	Q	USD	01/12/05	
Class A-2	Q	USD	01/12/05	
Class B-1	Q	USD	01/12/05	
Class B-2	Q	USD	01/12/05	
Class C	Q	USD		
Class D	Q	USD	01/12/05	
S	Q	USD	01/12/05	

Latitude CLO II Ltd. and Latitude CLO II Corp.

Class A-1	Q	USD	04/08/06	
Class A-2	Q	USD	04/08/06	
Class B	Q	USD	04/08/06	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Latitude CLO II Ltd. and Latitude CLO II Corp.

Class C	Q	USD	04/08/06	
Class D	Q	USD	04/08/06	
Sub Notes	Q	USD	04/08/06	

LCM III Ltd. and LCM III Corp.

Class A	Q	USD	21/04/05	
Class B	Q	USD	21/04/05	
Class C	Q	USD	21/04/05	
Class D	Q	USD	21/04/05	
Subordinated Notes	Q	USD	21/04/05	

LCM V LTD.

Class A-1	Q	USD	21/03/07	
Class A-2	Q	USD	21/03/07	
Class B	Q	USD	21/03/07	
Class C	Q	USD	21/03/07	
Class D	Q	USD	21/03/07	
Class F	Q	USD	21/03/07	
Subordinated Notes	Q	USD	21/03/07	

LCM VI Ltd.

Class A	Q	USD	30/05/07	
Class B	Q	USD	30/05/07	
Class C	Q	USD	30/05/07	
Class D	Q	USD	30/05/07	
Class F	Q	USD	30/05/07	
Combination Notes	Q	USD	30/05/07	
Subordinated Notes	Q	USD	30/05/07	

Liberty CLO, Ltd. & Liberty CLO, Corp.

Class F	A	USD	19/12/05	
Class P-1	A	USD	19/12/05	
Class P-2	A	USD	19/12/05	
Class O1		USD	19/12/05	

LNR CDO V Ltd. & LLC

Class A	M	USD	15/03/07	
Class B	M	USD	15/03/07	
Class C-FI	M	USD	15/03/07	
Class C-FX	M	USD	15/03/07	
Class D	M	USD	15/03/07	
Class F	M	USD	15/03/07	
Class F	M	USD	15/03/07	
Class G	M	USD	15/03/07	
Class H	M	USD	15/03/07	
Class J	M	USD	15/03/07	
Class K	M	USD	15/03/07	
Class I	M	USD	15/03/07	
Preferred Shares	M	USD	15/03/07	

LNR CDO VI Ltd.

Class A	M	USD	03/08/07	
Class A-1	M	USD	03/08/07	
Class A-2	M	USD	03/08/07	
Class B	M	USD	03/08/07	
Class C	M	USD	03/08/07	
Class D	M	USD	03/08/07	
Class F	M	USD	03/08/07	
Class F	M	USD	03/08/07	
Class G	M	USD	03/08/07	
Class H	M	USD	03/08/07	
Class J	M	USD	03/08/07	
Class K	M	USD	03/08/07	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
LNR CDO VI Ltd.

Class I	M	USD	03/08/07	
Class X	M	USD	03/08/07	

Local Insight Media Finance LLC

Class A-2 Series 2007-1	Q	USD	18/10/07	
Class A-2 Series 2008-1	Q	USD	10/09/08	
Class B Series 2008-1	Q	USD	10/09/08	

Marathon Real Estate CDO 2006-1, Ltd. and Marathon Real Estate CDO 2006-1, LLC

Class A-1	M	USD	18/05/06	
Class A-2	M	USD	18/05/06	
Class B	M	USD	18/05/06	
Class C	M	USD	18/05/06	
Class D	M	USD	18/05/06	
Class F	M	USD	18/05/06	
Class F	M	USD	18/05/06	
Class G	M	USD	18/05/06	
Class H	M	USD	18/05/06	

MARC Finance Ltd

Series M343	S	IPY	15/10/09	
Series M249	S	IPY	20/12/07	
Series M260	S	IPY	14/02/08	
Series M261	S	IPY	20/02/08	
Series M276	Q	IPY	24/04/08	
Series M277	Q	IPY	24/04/08	
Series M278	Q	IPY	24/04/08	
Series M279	Q	IPY	24/04/08	
Series M280	Q	IPY	24/04/08	
Series M281	Q	IPY	24/04/08	
Series M282	Q	IPY	24/04/08	
Series M283	Q	IPY	24/04/08	
Series M284	Q	IPY	24/04/08	
Series M285	Q	IPY	24/04/08	
Series M286	Q	IPY	24/04/08	
Series M287	Q	IPY	24/04/08	
Series M288	Q	IPY	24/04/08	
Series M289	Q	IPY	24/04/08	
Series M290	S	IPY	28/04/08	
Series M291	Q	IPY	15/05/08	
Series M292	Q	IPY	15/05/08	
Series M323	S	IPY	26/03/09	
Series M329	S	IPY	22/04/09	
Series M332		IPY	11/06/09	
Series M336	S	IPY	29/06/09	
Series M337	S	IPY	29/06/09	
Series M338	S	IPY	29/06/09	
Series M340	S	USD	18/08/09	
Series M341	S	IPY	27/08/09	
Series M344	S	EUR	21/12/09	
Series M346	S	USD	18/02/10	
Series M351	S	IPY	25/03/10	
Series M352	S	IPY	25/03/10	
Series M356	S	IPY	29/03/10	
Series M358	Q	IPY	29/07/10	

Max CMBS I Ltd. & Corp.

Class A-1	M	USD	14/11/07	
Class A-1 Series 2008-1	M	USD	04/06/08	
Class A-2A Series 2008-1	M	USD	04/06/08	
Class A-2B Series 2008-1	M	USD	04/06/08	
Class C Series 2008-1	M	USD	04/06/08	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Max CMBS I Ltd. & Corp.

Class C Series 2008-1	M	USD	04/06/08	
Class F Series 2008-1	M	USD	04/06/08	
Class F Series 2008-1	M	USD	04/06/08	
Class G Series 2008-1	M	USD	04/06/08	
Class H Series 2008-1	M	USD	04/06/08	
Class I Series 2008-1	M	USD	04/06/08	
Class K Series 2008-1	M	USD	04/06/08	
Class X-B Series 2008-1	M	USD	04/06/08	
Class X-C Series 2008-1	M	USD	04/06/08	
Class X-W Series 2008-1	M	USD	04/06/08	

MC Funding Ltd.

43,500,000 Preferred Shares par value US\$0.01 per share	Q	USD	26/01/07	
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Mesa West Capital CDO, Ltd & LLC

Class A-1	M	USD	27/02/07	
Class A-2	M	USD	27/02/07	
Class B	M	USD	27/02/07	
Class C	M	USD	27/02/07	
Class D	M	USD	27/02/07	
Class E	M	USD	27/02/07	
Class F	M	USD	27/02/07	
Class G	M	USD	27/02/07	
Class H	M	USD	27/02/07	

MIDORI Ltd.

\$260,000,000 Principal At-Risk Variable Rate Notes due 24 October 2012	Q	USD	15/10/07	
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MIURA 2004-1A

Class 1A	Q	USD	28/09/04	
Class 1B		USD	28/09/04	
Class 1C		USD	28/09/04	

Morgan Stanley 2007-XLCI, Ltd. & LLC

Class A-1	M	USD	08/05/07	
Class A-2	M	USD	08/05/07	
Class B	M	USD	08/05/07	
Class C	M	USD	08/05/07	
Class D	M	USD	08/05/07	
Class E	M	USD	08/05/07	
Class F	M	USD	08/05/07	
Class G	M	USD	08/05/07	
Class H	M	USD	08/05/07	

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

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

N-Star REL CDO VIII Ltd. & LLC

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

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
N-Star REL CDO VIII Ltd. & LLC

Class H	M	USD	07/12/06	
Class I	M	USD	07/12/06	
Class K	M	USD	07/12/06	

Navigator CDO 2006, Ltd.

Class 1	Q	USD	07/09/06	
Class A	Q	USD	07/09/06	
Class B-1	Q	USD	07/09/06	
Class B-2	Q	USD	07/09/06	
Class C	Q	USD	07/09/06	
Class D	Q	USD	07/09/06	
Income Notes	Q	USD	07/09/06	

Neon Capital Limited

EUR 60 000 000 Limited Recourse Secured Fixed Rate Credit Linked Notes due 2017	Q	EUR	22/06/10	
Series 225	S	IPY	30/11/06	
Series 230	S	IPY	23/04/07	
Series 305	S	EUR	10/06/10	

Newcastle CDO IX 1, Limited & LLC

Class A-1	M	USD	08/05/07	
Class A-2	M	USD	08/05/07	
Class B	M	USD	08/05/07	
Class C	M	USD	08/05/07	
Class D	M	USD	08/05/07	
Class E	M	USD	08/05/07	
Class F	M	USD	08/05/07	
Class G	M	USD	08/05/07	
Class H	M	USD	08/05/07	
Class I	M	USD	08/05/07	
Class K	M	USD	08/05/07	
Class S	M	USD	08/05/07	

Newcastle CDO VII, Limited & Corp

Class 1-A		USD		
Class 1-B	M	USD	20/12/05	
Class II	M	USD	20/12/05	
Class III	M	USD	20/12/05	
Class IV-FI	M	USD	20/12/05	
Class IV-FX	M	USD	20/12/05	

Newcastle CDO VIII 1 & 2 Ltd. & Newcastle CDO VIII LLC

Class IX-FI	M	USD	16/11/06	
Class I-A	M	USD	16/11/06	
Class I-B	M	USD	16/11/06	
Class II	M	USD	16/11/06	
Class III	M	USD	16/11/06	
Class IV	M	USD	16/11/06	
Class IX-FX	M	USD	16/11/06	
Class S	M	USD	16/11/06	
Class V	M	USD	16/11/06	
Class VI	M	USD	16/11/06	
Class VII	M	USD	16/11/06	
Class VIII	M	USD	16/11/06	
Class X	M	USD	16/11/06	
Class XI	M	USD	16/11/06	

Newcastle CDO X, Ltd. & LLC

Class A-1	M	USD	20/07/07	
Class A-2	M	USD	20/07/07	
Class A-3	M	USD	20/07/07	
Class B	M	USD	20/07/07	
Class C	M	USD	20/07/07	

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Newcastle CDO X, Ltd. & LLC

Class D	M	USD	20/07/07	
Class F	M	USD	20/07/07	
Class S	M	USD	20/07/07	

Nomura CRE CDO 2007-2, Ltd & LLC

Class A-1	Q	USD	27/03/07	
Class A-2	Q	USD	27/03/07	
Class B	Q	USD	27/03/07	
Class C	Q	USD	27/03/07	
Class D	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class F	Q	USD	27/03/07	
Class G	Q	USD	27/03/07	
Class H	Q	USD	27/03/07	
Class I	Q	USD	27/03/07	
Class K	Q	USD	27/03/07	
Class L	Q	USD	27/03/07	
Class M	Q	USD	27/03/07	
Class N	Q	USD	27/03/07	
Class O	Q	USD	27/03/07	

Northwind Holdings LLC

\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07	
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Orion 2006-2, Ltd. & LLC

Class A-1A	M	USD	09/01/07	
Class A-1B	M	USD	09/01/07	
Class A-2	M	USD	09/01/07	
Class B-1	M	USD	09/01/07	
Class B-2	M	USD	09/01/07	
Class C-1	M	USD	09/01/07	
Class C-2	M	USD	09/01/07	
Class D-1	M	USD	09/12/06	
Class D-2	M	USD	09/01/07	
Class F	M	USD	09/01/07	
Class S	M	USD	09/01/07	
Class X	Q	USD	09/01/07	

Petra CRE CDO 2007-1 Ltd.

Class A-1	M	USD	27/06/07	
Class A-2	M	USD	27/06/07	
Class B	M	USD	27/06/07	
Class C	M	USD	27/06/07	
Class D	M	USD	27/06/07	
Class F	M	USD	27/06/07	
Class F	M	USD	27/06/07	
Class G	M	USD	27/06/07	
Class H	M	USD	27/06/07	

PPN Trust 2007-1

\$9,400,000 PPN Trust 2007-1 Certificates	Q	USD	20/06/07	
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Pyxis ABS CDO 2006-1 Ltd. and LLC

Class A-1	M	USD	03/10/06	
Class A-2	M	USD	03/10/06	
Class B	M	USD	03/10/06	
Class C	M	USD	03/10/06	
Class D	M	USD	03/10/06	
Class X	M	USD	03/10/06	
PS	M	USD	03/10/06	

Race Point CLO, Ltd.

42,000,000 Subordinated Interest due 2013	Q	USD	20/11/01	RACFPNT KY
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Race Point II CLO, Limited

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Race Point II CLO, Limited

US\$52,500,000 Subordinated Interests

Q USD 17/04/03

Resource Real Estate Funding CDO 2006-1, Ltd. & LLC

Class A-1

M USD 10/08/06

Class A-2-FI

M USD 10/08/06

Class A-2-FX

M USD 10/08/06

Class B

M USD 10/08/06

Class C

M USD 10/08/06

Class D

M USD 10/08/06

Class E

M USD 10/08/06

Class F

M USD 10/08/06

Class G

M USD 10/08/06

Class H

M USD 10/08/06

Resource Real Estate Funding CDO 2007-1 Ltd. & LLC

Class A-1

M USD 26/06/07

Class A-2

M USD 26/06/07

Class B

M USD 26/06/07

Class C

M USD 26/06/07

Class D

M USD 26/06/07

Class E

M USD 26/06/07

Class F

M USD 26/06/07

Class G

M USD 26/06/07

Class H

M USD 26/06/07

Class I

M USD 26/06/07

Class K

M USD 26/06/07

RFC CDO 2006-1, Ltd

Class A-1

M USD 28/03/06

Class A-2

M USD 28/03/06

Class B

M USD 28/03/06

Class C

M USD 28/03/06

Class D

M USD 28/03/06

Class E

M USD 28/03/06

Class F

M USD 28/03/06

Class G

M USD 28/03/06

Class H

M USD 28/03/06

RFC CDO 2007-1, Ltd

Class A-1

Q USD 02/04/07

Class A-2

Q USD 02/04/07

Class B

Q USD 02/04/07

Class C

Q USD 02/04/07

Class D

Q USD 02/04/07

Class E

Q USD 02/04/07

Class F

Q USD 02/04/07

Class G

Q USD 02/04/07

Class H

Q USD 02/04/07

Rock I -CRE CDO 2006, Ltd. & LLC

Class A-1

Q USD 09/01/07

Class A-2

Q USD 09/01/07

Class B

Q USD 09/01/07

Class C

Q USD 09/01/07

Class D

Q USD 09/01/07

Class E

Q USD 09/01/07

Class F

Q USD 09/01/07

Class G

Q USD 09/01/07

Class H

Q USD 09/01/07

Class I

Q USD 09/01/07

Class K

Q USD 09/01/07

Class L

Q USD 09/01/07

Class M

Q USD 09/01/07

Specialist Debt

Issuer / Debt Description
Freq Curr Issued Ticker
Rock I -CRE CDO 2006, Ltd. & LLC

Class M	Q	USD	09/01/07	
Class N	Q	USD	09/01/07	
Class O	Q	USD	09/01/07	

Rubrika Finance Company Ltd.

Series 1	S	USD	21/12/06	
Series 2	S	USD	17/05/07	

Sapphire Valley CDO I, Ltd.

Class A	Q	USD	14/12/06	
Class B	Q	USD	14/12/06	
Class C	Q	USD	14/12/06	
Class D	Q	USD	14/12/06	
Class F	Q	USD	14/12/06	
Class X	Q	USD	14/12/06	
Sub Notes	Q	USD	14/12/06	

Signum Opal Limited

Series 2001-01 IPY 2 000 000 000 Secured Notes due 2010	Q	IPY	08/08/01	SIG0110 KY
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Solstice ABS CBO II, Ltd.

5 000 Class 1 Preference Shares	S	USD	09/05/02	
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Solstice ABS CBO III, Ltd.

24 000 Preference Shares	Q	USD	12/11/03	
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Solstice ABS CBO, Ltd.

13 250 Preference Shares	S	USD	19/04/01	
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SPACE Limited

Series 997	S	IPY	13/07/10	
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Spring Asset Funding Ltd. & LLC

Class A	Q	USD	13/10/06	
Class B	Q	USD	13/10/06	
Class C	Q	USD	13/10/06	
Class D	Q	USD	13/10/06	
Class E	Q	USD	13/10/06	
Class F	Q	USD	13/10/06	
Class G	Q	USD	13/10/06	
Class H	Q	USD	13/10/06	
Class I	Q	USD	13/10/06	
Class J	Q	USD	13/10/06	
Class K	Q	USD	13/10/06	
Class L	Q	USD	13/10/06	

Suffield CLO, Limited

36 750 Preferred Shares	S	USD	13/09/00	SUFCL0P KY
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TCW High Income Partners Limited

43 250 Preferred Shares	S	USD	16/08/01	TCWHIPI KY
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TCW Select Loan Fund, Limited

US\$40 000 000 Subordinated Interests	Q	USD	02/05/01	TCWSISI KY
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TCW/Crescent Mezzanine Partners IV/IVB (Ireland) Limited

Series 1A	AUD		30/11/07	
Series 1B	AUD		30/11/07	
Series 1C	AUD		30/11/07	
Series 2A	AUD		30/11/07	
Series 2B	AUD		30/11/07	
Series 2C	AUD		30/11/07	

Terra I CLO, Ltd.

Class F Notes	Q	EUR	12/09/07	
Class F Notes	Q	EUR	12/09/07	

Terra II CLO Ltd.

Class C Notes	Q	EUR	31/03/10	
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Universal Prudential Arizona Reinsurance Company

Class A-1	Q	USD	28/12/07	
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Specialist Debt

Issuer / Debt Description

Freq Curr Issued Ticker

Vermeer Funding, Ltd.

15 750 Preference Shares

Q USD 13/04/04

Vertical ABS CDO 2005-1, Ltd. and Vertical ABS CDO 2005-1 Corp.

Class A1

Q USD 28/06/05

Class A2

Q USD 28/06/05

Class B

Q USD 28/06/05

Class C

Q USD 28/06/05

Class D

Q USD 28/06/05

U.S.\$16,800,000 Subordinated Notes Due 2045

Q USD 28/06/05

Volans Funding 2007-1, Ltd. & LLC

Class A-1

M USD 15/03/07

Class A-2

M USD 15/03/07

Class B

M USD 15/03/07

Class C

M USD 15/03/07

Class D

M USD 15/03/07

Class F

M USD 15/03/07

Class F

M USD 15/03/07

Pref. Shares

M USD 15/03/07

Wachovia CRE CDO 2006-1 Ltd. & Wachovia CRE CDO 2006-1 LLC

Class A-1A

Q USD 11/07/06

Class A-1B

Q USD 11/07/06

Class A-2A

Q USD 11/07/06

Class A-2B

Q USD 11/07/06

Class B

Q USD 11/07/06

Class C

Q USD 11/07/06

Class D

Q USD 11/07/06

Class F

Q USD 11/07/06

Class F

Q USD 11/07/06

Class G

Q USD 11/07/06

Class H

Q USD 11/07/06

Class I

Q USD 11/07/06

Class K

Q USD 11/07/06

Class L

Q USD 11/07/06

Class M

Q USD 11/07/06

Class N

Q USD 11/07/06

Wave SPC & Wave Series 2007-1 LLC

Class A-1

M USD 10/05/07

Class A-2

M USD 10/05/07

Class B

M USD 10/05/07

Class C

M USD 10/05/07

Class D

M USD 10/05/07

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

Specialist Debt Programme

Issuer / Debt Description

Curr Expires Listed

Aohex Pacific Capital Limited and Aohex Pacific Limited

US\$20,000,000,000 secured Medium Term Note Programme

USD 28/09/10 28/09/05

Earls Five Limited

US\$5,000,000,000 Secured Note Programme

USD 29/10/13 30/10/08

Earls Two Limited

US\$10,000,000,000 Secured Note Programme

USD 04/11/14 05/11/09

Falak Limited

US\$25,000,000,000 Programme for the Issuance of Certificates

USD 29/01/13 30/01/08

MARC Finance Ltd

Euro 10,000,000,000 Structured Note Programme

EUR 09/05/11 10/05/06

Regal Limited

US\$5,000,000,000 Secured Note Programme

USD 27/10/13 28/10/08

Specialist Debt Programme

Issuer / Debt Description

Curr Expires Listed

Silver Maple Limited

US\$10,000,000,000 Secured Note Programme

USD

26/02/11

27/02/06

Eurobonds

Issuer / Debt Description
Freq Curr Issued Ticker
BlackRock Finco UK Ltd.

 US\$ 800,000,000 Fixed rate Notes due 30 September 2019
 US\$1,200,000,000 Fixed rate Notes due 30 September 2018
 US\$1,450,000,000 Floating rate Notes due 24 September 2017

 S USD 01/12/09
 S USD 01/12/09
 S USD 24/09/07

BlackRock Holdco 5, LLC

 US\$ 500,000,000 fixed rate Notes due 30 September 2019
 US\$1,400,000,000 fixed rate Notes due 30 September 2016
 US\$1,680,000,000 fixed rate Notes due 30 September 2014

 S USD 01/12/09
 S USD 01/12/09
 S USD 01/12/09

Carlton Bridge Limited

GBP400,000,000 6.6% per annum Notes due 9 February 2015

A GBP 08/02/08

Catlin Finance (UK) Limited

US\$475,000,000 Long-Dated Subordinated Guaranteed Loan Notes

A USD 20/09/07

CBS UK Group (2007) Limited

GBP215,000,000 Notes 6.75% due 28 August 2017

Q GBP 19/12/07

Chromalloy UK Holdings Limited

GBP42,300,000 Notes 1.10% + 1.75 Percent due 2014

S GBP 16/04/08

Computer Associates Holding Limited

GBP299,000,000 Notes due 2016

A GBP 01/06/07

Cooper Industries (UK) Limited

 GBP79,800,000 Notes 7.9 Percent due November 2012
 Un to GBP145,000,000 Notes 11.6 Percent per annum due March 2014

 A GBP 28/11/07
 A GBP 02/03/09

Cossette U.K. Limited

 Series A Tranche 1 Notes
 Series A Tranche 2 Notes

 S GBP 10/12/08
 S GBP 11/02/09

Crawford & Company EMEA/A-P Holdings Limited

Un to GBP 175,000,000 of Unsecured 7 per cent Bonds due 2014

S GBP 10/01/09

Cunningham Lindsey Holdings (UK) Limited

 Class GBP Unsecured Loan Notes
 Class USD Unsecured Loan Notes

 S GBP 20/06/08
 Q USD 22/05/09

Cunningham Lindsey Holdings II (UK) Limited

 Class GBP
 Class USD

 M GBP 25/06/08
 M USD 25/06/08

Erie U.K. Limited

Stn297,777,000 8.75 percent Notes due 17 September 2017

A GBP 17/09/07

Flowserve International Limited

EUR75,500,000 7.9% Notes due 2011

Q EUR 09/07/07

FNIS UK Holding Ltd.

Un to AUD108,907,780 unsecured 6.75% bonds due 2018

S AUD 26/10/07

Foster Wheeler Europe Limited

GBP188,811,187 Notes 7.5 Percent due 2016 in three denominations

Q GBP 28/07/06

FTI UK Holdings Limited

GBP70,000,000 8% Notes due 2 October 2015

A GBP 10/02/08

Genworth Financial UK Holdings Limited

 GBP11,400,000 10.42 per cent Notes due 2018
 GBP148,000,000 6.5 per cent Notes due 2016
 GBP17,400,000 6.50 per cent Notes due 2017
 GBP9,800,000 6.70 per cent Notes due 2017

 A GBP 02/12/08
 A GBP 20/12/06
 A GBP 22/05/07
 A GBP 20/12/07

GlobalSantaFe Holding Company (North Sea) Limited

US\$75,031,250 Promissory Note

A USD 31/12/07

Government of the Cayman Islands

US\$312,000,000 aggregate principal amount of its 5.95% notes due 2019

S USD 24/11/09

Henson No. 2B Limited

Un to £927,000,000 17.18 percent Payment-in-Kind Certificates due 2017

S GBP 29/06/06

Hewlett-Packard Holdings Limited

 Un to GBP1,450,000,000 6.47 per cent Eurobonds due 7 May 2014
 Un to GBP1,450,000,000 8.28 per cent Eurobonds due 7 May 2019

 A GBP 07/05/09
 A GBP 07/05/09

Eurobonds

Issuer / Debt Description
Freq Curr Issued Ticker
Hewlett-Packard Holdings Limited

11n to Pds1 000 000 000 Fixed Rate Eurobonds due 2013

A GRP 14/10/05

IHS International Holdings Limited

GRP420 000 000 7.5 per cent Notes due 31 July 2013

A GRP 12/09/08

Infratil Airports Europe Limited

GRP 32 482 145 Fixed to Floating Rate Bond due December 2013

Q GRP 10/12/08

Jamplant Limited

US\$40 599 999 Unsecured Loan dated 20 November 2008

Q USD 18/06/10

LB Holdings Intermediate 2 Limited

US\$730 000 000 Fixed Rate Notes due 2012

Q USD 03/05/07

Leqq Mason Global Holdings Ltd

US\$500 000 000 fixed rate 6 per cent Notes due 2017

A USD 20/04/09

Leisurecorp Scotland Limited

11n to GRP 65 000 000 unsecured floating rate Notes due 2023

GRP 29/10/08

Life Sciences International Limited

Stn323 405 000 8.75 percent Notes due 10 September 2017

A GRP 10/09/07

MKS Instruments UK Limited

£17 000 000 in aggregate principal amount of Variable Rate Notes due 2022

Q GRP 25/03/08

Moody's Group UK Limited

FIIR 912 363 176 6.25 per cent Notes due 2017

S FIIR 22/04/08

NGC UK Holdings Company Limited

GRP95 000 000 8% Bond due 2017

A GRP 14/12/07

NOV UK HOLDINGS LTD.

11n to GRP516 800 000 7 per cent Notes due June 2018

D GRP 30/06/10

Office Depot Europe Holdings Limited

GRP500 000 000 6.87% Bonds due 2015

A GRP 30/09/06

Providence Resources P.l.c.

FIIR 42 000 000 12 per cent Convertible Bonds due 2012

S FIIR 29/07/08

Quattro Interactive Entertainment Solutions Limited

Convertible Loan Notes

Q GRP 16/06/09

Senior Loan Notes

Q GRP 16/06/09

QVC UK Holdings Limited

Loan Notes

A GRP 01/11/08

PIK Notes

A GRP 01/11/08

San Diego Family Housing, LLC

Series 2007 Class I Bonds

S USD 30/11/07

Series 2007 Class II Bonds

S USD 30/11/07

Series 2007 Class III Bonds

S USD 30/11/07

Southeast Housing LLC

Series 2007 Class I Bonds 2028

S USD 14/12/07

Series 2007 Class I Bonds 2043

S USD 14/12/07

Series 2007 Class I Bonds 2054

S USD 14/12/07

Series 2007 Class II Bonds 2028

S USD 14/12/07

Series 2007 Class II Bonds 2043

S USD 14/12/07

Series 2007 Class II Bonds 2054

S USD 14/12/07

Series 2007 Class III Bonds 2028

S USD 14/12/07

Series 2007 Class III Bonds 2043

S USD 14/12/07

Series 2007 Class III Bonds 2054

S USD 14/12/07

Tiffany & Co. (UK) Holdings Limited

GRP125 811 955 6.68 per cent Notes Due 2018

S GRP 31/03/08

Torus Finance Limited

\$50 000 000 7 per cent Guaranteed Bonds due 2018

S USD 17/06/08

Transocean Drilling U.K. Limited

US\$ 225 093 750 Promissory Note

A USD 31/12/07

US\$ 750 000 000 Promissory Note

S USD 15/12/09

US\$1 100 000 000 Promissory Note

S USD 30/10/06

Eurobonds

Issuer / Debt Description

Freq Curr Issued Ticker

Western Asset Management (UK) Holdings Limited

US\$32 000 000 00 Notes due 2015

S USD 03/11/05

Xerox Finance Limited

GBP295 000 000 7.6596 percent Notes due 16 July 2013

S GBP 16/07/08

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

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
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Blue Fin Ltd.

Series 1 Class A Notes	Q	EUR	07/11/07	
Series 1 Class B Notes	Q	USD	07/11/07	
Series 2 Class A Notes	Q	USD	16/04/09	
Series 3 Class A Notes	Q	USD	25/05/10	
Series 3 Class B Notes	Q	USD	25/05/10	

Caelus Re II Limited

Principal-at-Risk Variable Rate Note Programme		USD	21/05/10	
Series 2010-1 Class A Notes	Q	USD	21/05/10	

Caelus Re Limited

Series 2008-1 Class A Notes	Q	USD	25/06/08	
Variable Rate Note Programme		USD	25/06/08	

Calabash Re III Ltd

Class A Series 2009-1 Notes	Q	USD	10/06/09	
Class B Series 2009-1 Notes	Q	USD	10/06/09	

East Lane Re II Ltd

Series 2008-1 Class A Notes	Q	USD	31/03/08	
Series 2008-1 Class B Notes	Q	USD	31/03/08	
Series 2008-1 Class C Notes	Q	USD	31/03/08	
Variable Rate Note Programme		USD	31/03/08	

East Lane Re III Ltd

Series 2009-1 Class A Notes	Q	USD	10/03/09	
Variable Rate Note Program		USD	10/03/09	

East Lane Re Ltd

Series A 2007-1 Notes	Q	USD	30/04/07	
Series B 2007-1 Notes	Q	USD	30/04/07	
Variable Rate Note Programme		USD	30/04/07	

EOS Wind Limited

Class A Notes	Q	USD	19/05/10	
Class B Notes	Q	USD	19/05/10	

Eurus II Ltd

Principal At Risk Variable Rate Note Programme		EUR	29/07/09	
Series 2009-1 Class A Notes	Q	EUR	29/07/09	

Foundation Re III Ltd.

Series 2010-1 Class A Notes	A	USD	27/01/10	
Variable Rate Note Program		USD	27/01/10	

Fremantle Limited

Principle At-Risk Variable Rate Note Program		USD	21/06/07	
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GlobeCat Ltd.

Principal At-Risk Variable Rate Programme		USD	21/12/07	
Series CAO Class A-1	Q	USD	21/12/07	
Series IISW Class A-1	Q	USD	21/12/07	

Ibis Re Ltd

Series 2009-1 Class A Notes	Q	USD	05/05/09	
Series 2009-1 Class B Notes	Q	USD	05/05/09	
Series 2010-1 Class A Notes	Q	USD	27/04/10	
Series 2010-1 Class B Notes	Q	USD	27/04/10	
Variable Rate Note Programme		USD	05/05/09	

Johnston Re Ltd.

Principal At-Risk Variable Rate Program		USD	06/05/10	
Series 2010-1 Class A Notes	Q	USD	06/05/10	
Series 2010-1 Class B Notes	Q	USD	06/05/10	

Lakeside Re II Ltd.

US\$225,000,000 Principal At-Risk Variable Rate Notes due January 2013	Q	USD	23/12/09	
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Longpoint Re II Ltd

Principal At-Risk Variable Rate Note Program		USD	18/12/09	
Series 2009-1 Class A Notes	Q	USD	18/12/09	

Insurance Linked Securities

Issuer / Debt Description Freq Curr Issued Ticker

Longpoint Re II Ltd

Series 2009-1 Class B Notes Q USD 18/12/09

MultiCat Mexico 2009 Limited

Principal At-Risk Variable Rate Note Program USD 14/10/09

Series 2009-1 Class A Q USD 14/10/09

Series 2009-1 Class B Q USD 14/10/09

Series 2009-1 Class C Q USD 14/10/09

Series 2009-1 Class D Q USD 14/10/09

Muteki Ltd

Series 2008-1 Class A Notes Q USD 14/05/08

Variable Rate Note Programme USD 14/05/08

Mystic Re II Ltd

Series 2009-1 Notes Q USD 13/03/09

Nelson Re Ltd.

\$1 500 000 000 Principal-at-Risk Variable Rate Note Programme USD 11/06/07

Class G Series 2008-1 Q USD 06/06/08

Class H Series 2008-1 Q USD 06/06/08

Class I Series 2008-1 Q USD 06/06/08

Newton Re Limited

Principal At-Risk Variable Rate Note Program USD 17/12/07

Series 2007-1 Class A Q USD 17/12/07

Series 2007-1 Class B Q USD 17/12/07

Series 2008-1 Class A Q USD 21/02/08

Queen Street Ltd

Principal At-Risk Variable Rate Note Program EUR 14/03/08

Series 1 Class A Notes Q EUR 14/03/08

Series 1 Class B Notes Q EUR 14/03/08

Redwood Capital XI Ltd

Principal At-Risk Variable Rate Note Program USD 31/12/09

Series 2009-1 Class A Notes Q USD 31/12/09

Residential Reinsurance 2008 Limited

Class 1 Series 2008-1 Notes Q USD 30/05/08

Class 2 Series 2008-1 Notes Q USD 30/05/08

Class 4 Series 2008-1 Notes Q USD 30/05/08

Variable Rate Programme USD 30/05/08

Residential Reinsurance 2009 Limited

Class 1 Series 2009-1 Notes Q USD 28/05/09

Class 2 Series 2009-1 Notes Q USD 28/05/09

Class 4 Series 2009-1 Notes Q USD 28/05/09

Variable Rate Note Programme USD 28/05/09

Residential Reinsurance 2010 Limited

Class 1 Series 2010-1 Notes Q USD 28/05/10

Class 2 Series 2010-1 Notes Q USD 28/05/10

Class 3 Series 2010-1 Notes Q USD 28/05/10

Class 4 Series 2010-1 Notes Q USD 28/05/10

Variable Rate Note Programme USD 28/05/10

Shore Re Ltd

Class A Principal At-Risk Variable Rate Notes due 8 Q USD 08/07/10

Principal At-Risk Variable Rate Note Program USD 08/07/10

Spinnaker Capital Ltd.

Principal At-Risk Variable Rate Note Program USD 22/06/07

Successor X Ltd

Principal At-Risk Variable Rate Note Program USD 02/12/09

Series 2009-1 Class I-S1 Q USD 02/12/09

Series 2009-1 Class I-L1 Q USD 02/12/09

Series 2009-1 Class I-X1 Q USD 02/12/09

Series 2010-1 Class II-RY3 Q USD 26/03/10

Series 2010-1 Class II-C1.3 Q USD 26/03/10

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
Successor X Ltd				
Series 2010-1 Class II-C13	Q	USD	26/03/10	
Series 2010-1 Class II-CN3	Q	USD	26/03/10	
Topiary Capital Limited				
Principal At-Risk Variable Rate Note Program		USD	01/08/08	
Series 2008-1 Class A Notes	Q	USD	01/08/08	
Vega Capital Ltd				
Series 2008-1 Class A	Q	USD	27/06/08	
Series 2008-1 Class B	Q	USD	27/06/08	
Series 2008-1 Class C	Q	USD	27/06/08	
Series 2008-1 Class D		USD		
Variable Rate Programme		USD	27/06/08	
Vita Capital IV Ltd.				
Principal At-Risk Variable Rate Note Program		USD	23/11/09	
Series I Class F Notes	Q	USD	23/11/09	
Series II Class F Notes	Q	USD	28/05/10	
Willow Re Ltd				
Class D Series 2008-1 Notes	Q	USD	17/06/08	

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Derivative Warrants

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

Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
No Derivateve Warrant Programm			

Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
Bank of NT Butterfield & Son Limited							
Ordinary shares of par value \$1 each	BMD	03/09/10	1.5000	0.08	04/11/09	23/11/09	NTR KY
Cayman National Corporation Limited							
42,350,731 Shares with a nominal value of C\$1 each	USD	03/09/10	2.7500	0.06	29/12/09	31/12/09	CNC KY
Marlwood Plc							
Ordinary Shares	GBP	29/03/10	.0500				MARI KY
O2Micro International Limited							
American Depository Share Program	USD	03/09/10	6.2600				OIIM KY
VBT Holdings Ltd.							
	USD	01/09/10	108.0000	22.50	22/04/10	26/04/10	VRT KY

Suspended Listings

Issuer / Description	Curr	Suspended	Ticker
Butterfield Liquid Reserve Fund Limited			
Up to 25,000,000 Shares of US\$0.10 each	USD	17/06/09	BUTLRSI KY
NEoM Global Macro Fund Ltd.			
Class A Euro	EUR	13/06/08	

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