

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker

Aberdeen South East Asia Fund Limited Primary Closed-Ended Funds of Funds	USD	27/01/12	W	225.9800		01/09/06	
Arab Gateway Advantage Fund Class A	USD	31/01/12	M	73.8700		22/06/05	ARAGADA
Arab Gateway Fund Limited Ordinary Shares	USD	31/01/12	M	21.6700		08/02/07	
Aramid Entertainment Fund Limited Class E	GBP	31/05/11	M	106.5648		01/12/06	
Series E0310	GBP	31/05/11	M	106.5647		30/08/10	
Arrowsmith Fund Limited Class A	USD	31/12/11	M	13,904.0100		06/01/00	VULTURI KY
Class B	USD	31/12/11	M	1,114.7900		07/06/06	
Arthur Street Portfolio III (Japan) Ltd Participating shares	USD	30/06/11	Q	107.1600		17/11/05	
Assured Fund GBP Class B Shares	GBP	30/11/11	M	148.1300		03/02/05	ASSURBS
GBP Class C Shares	GBP	30/11/11	M	140.3100		08/12/04	ASSURCS
USD Class A Shares	USD	30/11/11	M	181.6300		01/11/04	ASSURAU
USD Class B Shares	USD	30/11/11	M	161.0600		01/11/04	ASSURBU
USD Class F Shares	USD	30/11/11	M	99.3000		11/03/11	
August Finance Fund SPC Global Income Fund 2011 SP - Global Income Class A Shares	EUR	30/09/11	Q	99.7247		29/07/11	
BCDX Brazil Fund (formerly Global Equity Brazil Feeder Fund) Class A Shares	USD	30/12/11	M	952.3300		06/05/09	GLBZFDA
Class AA Shares	EUR	30/12/11	M	1,031.2300		06/05/09	GLBZFAA
Class B Shares	USD	30/11/11	M	451.2900		10/02/10	GLBZFDB
Class BB Shares	EUR	30/11/11	M	578.9000		10/02/10	GLBZFBB
Class C Shares	USD	30/12/11	M	946.5600		06/05/09	GLBZFDC
Class CC Shares	EUR	30/12/11	M	1,019.2100		10/02/10	GLBZFCC
Class D Shares	USD	30/11/11	M	635.7100		23/08/10	GLBRZFD
BIAS Global Portfolio, SPC Global Balanced Fund Class A	USD	30/12/11	W	101.0500		31/01/07	
Global Equities Fund Class A	USD	30/12/11	W	83.7900		31/01/07	
Short Duration Income Fund Class A	USD	30/12/11	W	111.8400		31/01/07	
Butterfield Bermuda Fund Limited Up to 25,000,000 Shares of BD\$1.00	BMD	31/01/12	W	24.4473		25/11/99	BUTBERI KY
Butterfield Global Blue Chip Fund Non-Voting Redeemable Shares of US\$0.01 par value	USD	24/01/12	W	9.8500		03/12/98	BUTGBCF
Butterfield International Balanced Fund Sterling Class	GBP	24/01/12	W	14.6200		23/01/98	BUTIBSI KY
US Dollar Class	USD	24/01/12	W	20.1700		02/09/98	BUTIBLI KY
Butterfield Money Market Fund Limited Class A CAD	CAD	31/01/12	D	16.5470		25/11/99	BUTMMCI
Class A EURO	EUR	31/01/12	D	13.4150		25/11/99	BUTMEAA
Class A GBP	GBP	31/01/12	D	20.2773		25/11/99	BUTMMSI
Class A USD	USD	24/01/12	D	24.4470		25/11/99	BUTMMKI
Class B CAD	CAD	31/01/12	D	16.7968		25/11/99	BUTMCCI
Class B EURO	EUR	31/01/12	D	13.5866		25/11/99	BUTMEBA
Class B GBP	GBP	31/01/12	D	20.5901		25/11/99	BUTMSBI
Class B USD	USD	31/01/12	D	24.8028		25/11/99	BUTMMBI
Butterfield Select Fund Ltd. Alternative Investment Class	USD	19/01/12	W	14.1800		10/06/04	
Equity Class	USD	19/01/12	W	9.2800		10/06/04	
Fixed Income Class	USD	19/01/12	W	16.7500		10/06/04	
Butterfield Systematic Equity Fund Limited CAD\$ Shares	CAD	25/01/12	M	8.1300		23/03/09	
Butterfield US\$ Bond Fund Limited Class A	USD	25/01/12	W	10.3200		25/11/99	BUTUSBI KY
Class B	USD	25/01/12	W	10.5610		27/09/05	
Castalia Springs Limited							

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker

Castalia Springs Limited						
Class A	USD	31/12/11	M	137.8413		02/11/06
Cayman National Securities Mutual Funds SPC						
CNS International Equity Fund Shares	USD	31/01/12	W	9.2847		03/02/10
CNS US Bond Fund Shares	USD	31/01/12	W	10.0791		03/02/10
CNS US Equity Fund Shares	USD	31/01/12	W	10.1644		03/02/10
Cheyne Total Return Credit Fund I Inc						
Class R	EUR	30/12/11	M	103.4206		31/01/12
CIBC Private Client Fund Limited						
Axiom Balanced Fund - Institutional	USD	25/01/12	D	116.3755		25/06/10
Axiom Balanced Fund - Retail	USD	25/01/12	D	115.5843		25/06/10
Axiom Balanced Fund - Wealth	USD	25/01/12	D	116.0781		25/06/10
Axiom Capital Preservation - Institutional	USD	25/01/12	D	105.4160		25/06/10
Axiom Capital Preservation - Retail	USD	25/01/12	D	104.9052		25/06/10
Axiom Capital Preservation - Wealth	USD	25/01/12	D	105.2363		25/06/10
Axiom Conservative Fund - Institutional	USD	25/01/12	D	110.6118		25/06/10
Axiom Conservative Fund - Retail	USD	25/01/12	D	110.0473		25/06/10
Axiom Conservative Fund - Wealth	USD	25/01/12	D	110.2352		25/06/10
Axiom Growth Fund - Institutional Class	USD	25/01/12	D	118.5924		25/06/10
Axiom Growth Fund - Retail	USD	25/01/12	D	116.6988		12/05/10 CIBCHKGA
Axiom Growth Fund - Wealth	USD	25/01/12	D	117.5919		25/06/10
CIBC Canadian Dollar Money Market Fund	CAD	25/01/12	D	30.1127		10/10/97 CIBCCMI OS
CIBC US Dollar Bond Fund	USD	25/01/12	D	33.7167		10/10/97 CIBPUSI OS
CIBC US Dollar Money Market Fund	USD	25/01/12	D	23.0861		10/10/97 CIBC\$MI OS
DEME Institutional Class, Ltd.						
Common Shares at \$100.00 per share	USD	31/12/11	M	137.9380		18/01/06 DEMEINS
DSAM Kauthar Gold Fund						
Class A shares	USD	31/01/12	W	207.2800		22/12/11
East Capital Bering Balkan Fund						
Master Series	USD	31/12/11	M	6.6900		31/07/06
Series April 2007	USD	31/12/11	M	6.6900		30/05/07
Series December 2007	USD	31/12/11	M	6.6600		24/01/08
Series December 2008	USD	31/12/11	M	5.9600		01/12/08
Series January 2011	USD	31/12/11	M	6.3300		16/11/09
Series July 2007	USD	31/12/11	M	6.6900		27/08/07
Series July 2008	USD	31/12/11	M	6.6800		11/08/08
Series June 2010	USD	31/12/11	M	6.3700		16/11/09
Series March 2007	USD	31/12/11	M	6.6800		30/05/07
Series March 2011	USD	31/12/11	M	6.4500		15/04/11
Series October 2009	USD	31/12/11	M	6.4300		16/11/09
East Capital Bering Central Asia Fund						
Master Series	USD	31/12/11	M	3.7900		15/03/07
Series April 2008	USD	31/12/11	M	3.7900		21/04/08
Series April 2010	USD	31/12/11	M	3.6700		20/04/10
Series January 2009	USD	31/12/11	M	3.5500		01/01/09
Series July 2008	USD	31/12/11	M	3.7900		08/08/08
Series June 2009	USD	31/12/11	M	3.5100		11/08/09
East Capital Bering New Europe Fund						
Master Series	USD	31/12/11	M	6.3500		22/05/08
East Capital Bering Russia Fund						
Master Series	USD	31/12/11	M	22.9300		02/06/04 BERINGF
Series April 2008	USD	31/12/11	M	22.9300		21/04/08
Series April 2009	USD	31/12/11	M	19.3900		11/05/09
Series April 2010	USD	31/12/11	M	22.2600		11/05/10
Series January 2010	USD	31/12/11	M	21.7200		08/02/10
Series July 2008	USD	31/12/11	M	22.9300		08/08/08
Series October 2008	USD	31/12/11	M	22.9300		13/11/08
Series October 2009	USD	31/12/11	M	21.4100		16/11/09
East Capital Bering Ukraine Fund						

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker
East Capital Bering Ukraine Fund

Master Series	USD	31/12/11	M	9.8900			13/09/05
Series April 2008	USD	31/12/11	M	9.8900			21/04/08
Series April 2009	USD	30/09/11	M	9.1300			11/05/09
Series April 2010	USD	31/12/11	M	9.8800			20/04/10
Series July 2008	USD	31/12/11	M	9.8900			08/08/08
Series July 2009	USD	31/12/11	M	8.7600			11/08/09

East Capital Special Opportunities Fund

Class A Shares	USDE	31/07/10	M	13.1200			14/05/09
Class A Shares	USD	31/12/11	M	9.9700			14/05/09
Class B Shares	USD	31/12/11	M	9.9900			02/11/10

EFG-Hermes Middle East and Developing Africa Investment Fund,

Participating Shares	USD	30/01/12	M	782.0400			04/10/06
----------------------	-----	----------	---	----------	--	--	----------

Enhanced Index Funds (Cayman) Limited

Class A Taiwan	USD	26/01/12	W	14.9700			18/08/05
Class B China	USD	26/01/12	W	28.9200			23/11/05
Class C India	USD	26/01/12	W	32.4100			23/11/05
Class D Malaysia	USD	26/01/12	W	14.2600			28/06/07
Class E South Korea	USD	26/01/12	W	10.1400			28/06/07
Class F Thailand	USD	26/01/12	W	17.1100			28/06/07
Class G Indonesia	USD	26/01/12	W	20.1500			28/06/07
Class H Philippines	USD	26/01/12	W	12.0400			28/06/07

Enhanced Index Funds PCC

Enhanced China Index Fund	USDE	13/05/04	W	9.6747			10/12/03
Enhanced China Index Fund	USD	26/01/12	W	28.9300			10/12/03
Enhanced India Index Fund	USDE	13/05/04	W	10.7270			10/12/03
Enhanced India Index Fund	USD	26/01/12	W	32.4100			10/12/03
Enhanced Indonesia Index Fund	USD	26/01/12	W	20.1500			28/06/07
Enhanced Malaysia Index Fund	USD	26/01/12	W	14.2500			28/06/07
Enhanced Philippines Index Fund	USD	26/01/12	W	12.0400			28/06/07
Enhanced South Korea Index Fund	USD	26/01/12	W	10.1300			28/06/07
Enhanced Taiwan Index Fund	USDE	04/09/03	M	10.2382			04/06/02 ETIFABN
Enhanced Taiwan Index Fund	USD	26/01/12	M	14.9700			04/06/02 ETIFABN
Enhanced Thailand Index Fund	USD	26/01/12	W	17.1100			28/06/07

GLG Global Aggressive Fund

Up to 200,000,000 Participating Shares of US\$0.0001 par value	USD	31/12/11	M	130.0400			29/12/99 GLGGAGF
--	-----	----------	---	----------	--	--	------------------

Greylock Global Opportunity Fund (Offshore) Ltd.

Class B	USD	31/12/11	M	641.2972			28/02/02 VANE0B1
Class C	USD	31/12/11	M	196.3952			28/04/08
Series B2 0911	USD	31/12/11	M	640.2476			07/11/11
Series B3 1011	USD	31/12/11	M	641.0984			07/11/11
Series C2 0911	USD	31/12/11	M	196.0737			22/11/11
Series C3 1011	USD	31/12/11	M	196.3343			22/11/11

Highland Credit Opportunities Fund, Ltd.

Class A Series 1 FE	USD	30/11/11	M	335.6377			12/10/07
Class A Series 2 Non-Eligible	USD	30/11/11	M	607.0669			16/11/11
Class A Series 6 FE	USD	30/11/11	M	214.1236			15/10/08
Class A Series 7 FE	USD	30/11/11	M	699.7343			27/05/11

Hinde Gold Feeder Fund Ltd

Class B Series 0112	USD	09/01/12	M	100.0000			20/09/11
Class B Series 0911	USD	31/12/11	M	80.2100			20/09/11
Class B Series 1211	USD	01/12/11	M	100.0000			20/09/11
Class B Shares USD	USD	31/12/11	M	95.5300			14/06/11
Class E Series 0112	USD	01/02/12	M	100.0000			20/09/11
Class G Series 0112	GBP	09/01/12	M	100.0000			11/10/11
Class G Series 0911	GBP	31/12/11	M	80.4600			20/09/11
Class G Series 1011	GBP	30/11/11	M	103.7700			11/10/11
Class G Series 1111	GBP	30/11/11	M	99.1300	-1.00	-1.00	16/11/11
Class G Series 1211	GBP	01/12/11	M	100.0000			11/10/11

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker
Hinde Gold Feeder Fund Ltd

Class G Series 1211	GBP	01/12/11	M	100.0000		11/10/11	
Class G Shares GBP	GBP	31/12/11	M	97.7900		12/07/11	

Intertrust Funds, SPC (formerly Close Brothers Funds, SPC)

Global Diversified Value Fund Portfolio	USD	03/02/12	D	159.6900		20/11/02	SCBGDVE
---	-----	----------	---	----------	--	----------	---------

Lion Fund Limited, The

Class A EUR Series 02 08	EUR	31/10/11	M	25.9977		15/02/08	
Class A EUR Series 03-10	EUR	31/10/11	M	26.4270		31/03/10	
Class A EUR Series 05-11	EUR	31/10/11	M	28.4300		11/07/11	
Class A EUR Series 11-10	EUR	31/10/11	M	28.2786		31/03/10	
Class A USD Aggregate	USD	30/11/11	M	40.7245		02/10/01	LIOFNDI KY
Class A USD Series 01	USD	30/11/11	M	38.4464		02/10/01	
Class A USD Series 04-11	USD	31/10/11	M	38.1817		07/07/11	
Class A USD Series 07-08	USD	31/10/11	M	38.2646		11/07/08	
Class A USD Series 08-08	USD	31/10/11	M	38.0218		12/08/08	
Class A USD Series 11-07	USD	31/10/11	M	38.2849		16/11/07	
Class A USD Series 11-10	USD	31/10/11	M	38.0803		16/11/07	
Class A USD Series 11-11	USD		M			07/07/11	
Class A USD Series 12-10	USD	31/10/11	M	38.0987		16/11/07	

M. Kingdon Offshore Ltd.

Class A Series 1	USDE	31/01/11	M	134.9639		20/07/98	KINGDON
Class A Series 1	USD	30/11/11	M	109.4500		20/07/98	KINGDON
Class A Series 10 2011	USD	30/11/11	M	109.3300		07/04/11	
Class A Series 11 2011	USD	30/11/11	M	105.3300		07/04/11	
Class A Series 2 2011	USD	30/11/11	M	109.3300		07/04/11	
Class A Series 3 2011	USD	30/11/11	M	109.3300		27/04/11	
Class A Series 4 2011	USD	30/11/11	M	109.2700		23/06/11	
Class A Series 5 2011	USD	30/11/11	M	108.7300		23/06/11	
Class A Series 6 2011	USD	30/11/11	M	109.2400		26/07/11	
Class A Series 7 2011	USD	30/11/11	M	109.4400		07/09/11	
Class A Series 8 2011	USD	30/11/11	M	109.4500		26/09/11	
Class A Series 9 2011	USD	30/11/11	M	109.4500		21/10/11	
Class B Series 1	USDE	31/01/11	M	130.1769		11/06/09	
Class B Series 1	USD	30/11/11	M	105.3100		11/06/09	
Class B Series 10	USD	30/11/11	M	109.3000		21/10/11	
Class B Series 2 2011	USD	30/11/11	M	105.2000		07/04/11	
Class B Series 3 2011	USD	30/11/11	M	105.2100		27/04/11	
Class B Series 5	USD	30/11/11	M			07/09/11	
Class B Series 6	USD	30/11/11	M	105.3100		26/09/11	
Class B Series 7	USD	30/11/11	M	105.3100		21/10/11	
Class B Series 8	USD	30/11/11	M	105.2100		21/10/11	
Class B Series 9	USD	30/11/11	M	109.4200		21/10/11	
Class C Series 1	EURE	04/02/11	M	108.5569		22/04/10	
Class C Series 1	EUR	30/11/11	M	87.1900		22/04/10	
Class D Series 1	EURE	04/02/11	M	109.1061		22/04/10	
Class D Series 1	EUR	30/11/11	M	87.4300		22/04/10	
Class D Series 2 2011	EUR	30/11/11	M	87.3000		23/06/11	

Maple Leaf Bayonet Fund Ltd

Class C Shares (EUR equivalent of US\$25,000,000)	EUR	30/09/11	Q	1,002.7000		12/08/11	
Class D Shares	USD	30/09/11	Q	1,003.3800		12/08/11	

Maple Leaf Special Opportunity Fund

Class D Shares	USD	30/09/11	Q	1,013.3336		12/08/11	
----------------	-----	----------	---	------------	--	----------	--

Maverick Fund, Ltd.

Class A	USD	30/11/11	M	1,031.2168		29/10/97	MAVERFI
---------	-----	----------	---	------------	--	----------	---------

Moneda Latin American Corporate Debt

Class A Shares	USDE	21/10/10	M	1,438.3788		04/02/10	
Class A Shares	USD	31/12/11	M	1,498.2170		04/02/10	
Class B Shares	USD	31/12/11	M	1,066.0900		15/07/10	
Class C Shares	USD	31/12/11	M	1,111.9140		15/07/10	

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker

Moneda Latin American Corporate Debt Class C Shares	USD	31/12/11	M	1,111.9140		15/07/10	
Novus Global Credit Opportunities Strategy (Euro) Limited EUR Class A Shares	EUR	31/12/11	M	8,631.7900		01/10/07	
Novus Global Credit Opportunities Strategy (Sterling) Limited GBP Class A Shares	GBP	31/12/11	M	8,508.5100		01/10/07	
Novus Global Credit Opportunities Strategy Limited USD Class A Shares	USD	31/12/11	M	9,044.9200		01/10/07	
Novus Global Emerging Markets Strategy (Euro) Limited EUR Class A Shares	EUR	31/12/11	M	7,710.8700		01/10/07	
Novus Global Emerging Markets Strategy (Sterling) Limited GBP Class A Shares	GBP	31/12/11	M	7,636.1500		01/10/07	
Novus Global Emerging Markets Strategy Limited USD Class A Shares	USD	31/12/11	M	8,263.4700		01/10/07	
Novus Global Special Situations Strategy (Euro) Limited EUR Class A Shares	EUR	30/11/11	M	9,212.9500		21/07/08	
EUR Class B Shares	EUR	30/11/11	M	9,240.4300		01/07/11	
Novus Global Special Situations Strategy (Singapore Dollar) Limited SGD Class A Shares	SGD	30/11/11	M	9,109.4300		21/07/08	
SGD Class B Shares	SGD	30/11/11	M	9,136.8800		01/07/11	
Novus Global Special Situations Strategy (Sterling Closed-Ended) STG Class A Shares	GBP	30/11/11	M	10,359.0000		20/11/08	
Novus Global Special Situations Strategy Limited USD Class A Shares	USD	30/11/11	M	9,607.1000		21/07/08	
USD Class B Shares	USD	30/11/11	M	9,635.1800		01/07/11	
Novus Natural Resources Strategy (Euro) Limited EUR Class A Shares	EUR	31/12/11	M	9,551.3900		01/10/07	
EUR Class B Shares	EUR	31/12/11	M	9,854.6800		01/10/07	
Novus Natural Resources Strategy (Sterling) Limited GBP Class A Shares	GBP	31/12/11	M	9,871.9500		01/10/07	
GBP Class B Shares	GBP	31/12/11	M	10,190.5000		01/10/07	
Novus Natural Resources Strategy Limited USD Class A Shares	USD	31/12/11	M	10,495.1800		01/10/07	
USD Class B Shares	USD	31/12/11	M	10,265.1800		01/10/07	
OAM Asian Recovery Fund Participating shares	USD	31/12/11	M	69.9300		04/01/99	OAMASRI
OAM European Value Fund Up to 4,990,000 Participating Shares	USD	31/01/12	M	30.2300		02/01/03	OAMEUVA
Ocelot Russian Power Investments Limited Class A Series 1-07	USD	30/11/11	M	0.0409		22/12/06	
Class A Series 1-08	USD	30/11/11	M	0.0417		10/06/08	
Class A Series 1-HA	USD	30/11/11	M	0.0483		20/11/07	
Class A Series 2-07	USD	30/11/11	M	0.0327		20/11/07	
Class A Series 3-07	USD	30/11/11	M	0.0325		20/11/07	
Class A Series 4-06	USD	30/11/11	M	0.0327		20/11/07	
Class A Series 4-07	USD	30/11/11	M	0.0310		20/11/07	
Class A Series 5-07	USD	30/11/11	M	0.0328		20/11/07	
Class A Series 6-07	USD	30/11/11	M	0.0332		20/11/07	
Class A Series 7-07	USD	30/11/11	M	0.0332		20/11/07	
Orbita Asian Growth Strategy (Euro) Limited Euro Class A Shares	EUR	31/12/11	M	11,695.1100		29/07/05	
Euro Class B Shares	EUR	31/12/11	M	12,022.3100		04/10/07	
Orbita Asian Growth Strategy (Sterling) Limited GBP Class A Shares	GBP	31/12/11	M	12,825.6000		12/11/04	
GBP Class B Shares	GBP	31/12/11	M	13,200.1000		04/10/07	
Orbita Asian Growth Strategy Limited USD Class A Shares	USD	31/12/11	M	12,422.7200		29/07/05	
USD Class B Shares	USD	31/12/11	M	12,791.7200		04/10/07	
USD Class C Shares	USD	31/12/11	M	13,183.8400		08/10/07	
Orbita Capital Return Strategy (Euro) Limited							

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker
Orbita Capital Return Strategy (Euro) Limited

Euro Class A Shares	EUR	31/12/11	M	13,259.5300		29/07/05
Euro Class B Shares	EUR	31/12/11	M	13,689.4500		04/10/07

Orbita Capital Return Strategy (Sterling) Limited

GBP Class A Shares	GBP	31/12/11	M	14,202.2500		12/11/04
GBP Class B Shares	GBP	31/12/11	M	14,698.3900		04/10/07

Orbita Capital Return Strategy Limited

USD Class A Shares	USD	31/12/11	M	22,359.6100		29/07/05
USD Class B Shares	USD	31/12/11	M	23,099.8800		04/10/07
USD Class C Shares	USD	31/12/11	M	24,038.1300		08/10/07

Orbita European Growth Strategy (Dollar) Limited

USD Class A Shares	USD	31/12/11	M	12,477.3900		29/07/05
USD Class B Shares	USD	31/12/11	M	12,875.6100		04/10/07

Orbita European Growth Strategy (Sterling) Limited

GBP Class A Shares	GBP	31/12/11	M	12,672.7500		12/11/04
GBP Class B Shares	GBP	31/12/11	M	13,045.0900		04/10/07

Orbita European Growth Strategy Limited

Euro Class A Shares	EUR	31/12/11	M	16,398.1800		29/07/05
Euro Class B Shares	EUR	31/12/11	M	16,885.2900		04/10/07
Euro Class C Shares	EUR	31/12/11	M	17,458.5500		08/10/07

Orbita Global Opportunities Strategy (Euro) Limited

Euro Class A Shares	EUR	31/12/11	M	13,073.0600		29/07/05
Euro Class B Shares	EUR	31/12/11	M	13,453.8500		04/10/07

Orbita Global Opportunities Strategy (Sterling) Limited

GBP Class A Shares	GBP	31/12/11	M	20,717.5500		12/11/04
GBP Class B Shares	GBP	31/12/11	M	21,337.0800		04/10/07

Orbita Global Opportunities Strategy Limited

USD Class A Shares	USD	31/12/11	M	19,604.0600		29/07/05
USD Class B Shares	USD	31/12/11	M	20,170.3200		04/10/07
USD Class C Shares	USD	31/12/11	M	20,830.4900		08/10/07

Orbita North American Growth Strategy (Euro) Limited

EUR Class A Shares	EUR	31/12/11	M	9,907.2600		01/08/08
EUR Class B Shares	EUR	31/12/11	M	10,074.8400		01/08/08

Orbita North American Growth Strategy (Singapore Dollar) Limited

SGD Class A Shares	SGD	31/12/11	M	9,792.1800		08/01/08
SGD Class B Shares	SGD	31/12/11	M	9,468.3100		01/04/11

Orbita North American Growth Strategy (Sterling) Limited

GBP Class A Shares	GBP	31/12/11	M	9,788.7100		01/08/08
GBP Class B Shares	GBP	31/12/11	M	10,744.5600		01/10/08

Orbita North American Growth Strategy Limited

USD Class A Shares	USD	31/12/11	M	10,221.0300		01/08/08
USD Class B Shares	USD	31/12/11	M	10,417.8700		01/08/08

Orbita Universal Strategies Limited

EUR Class 1 Shares (Minimum Subscription: EUR equivalent of	EUR	31/12/11	M	10,345.0900		01/10/07
GBP Class 1 Shares (Minimum Subscription: GBP equivalent of	GBP	31/12/11	M	10,612.6100		01/10/07
USD Class 1 Shares	USD	31/12/11	M	10,920.1300		01/10/07

Orican Finance Fund Ltd.

Ordinary Shares	EUR	30/09/11	Q	1,006.1200		14/07/11
-----------------	-----	----------	---	------------	--	----------

Palm Trend Fund Ltd

Class A Shares (Minimum Subscription: EUR equivalent of	EUR	31/12/11	M	1,006.4792		10/12/09
Class B Shares (Minimum Subscription: EUR equivalent of	EUR	31/12/11	M	975.6995		10/12/09
Class C Shares (Minimum Subscription: US\$1,000,000)	USD	31/12/11	M	1,017.2221		10/12/09
Class D Shares (Minimum Subscription: US\$25,000)	USD	31/12/11	M	982.6979		10/12/09
Class E Shares (Minimum Subscription: JPY equivalent of	JPY	31/12/11	M	1,023.6964		10/12/09
Class F Shares (Minimum Subscription: JPY equivalent of US\$25,000)	JPY	31/12/11	M	985.8352		10/12/09
Class G Shares (Minimum Subscription: CHF equivalent of	CHF	31/12/11	M	1,009.7048		10/12/09
Class H Shares (Minimum Subscription: CHF equivalent of	CHF	31/12/11	M	978.2156		10/12/09
Class I Shares (Minimum Subscription: GBP equivalent of	GBP	31/12/11	M	1,009.3683		10/12/09
Class J Shares (Minimum Subscription: GBP equivalent of	GBP	31/12/11	M	968.8215		10/12/09

Mutual Funds

Issuer / Fund Description

CurrVal.Date Freq

NAV Yield YTD Listed Ticker

Palm Trend Fund Ltd

Class K Shares (Minimum Subscription: AUD equivalent of

AUD 31/12/11 M

1,064.2070

10/12/09

Class L Shares (Minimum Subscription: AUD equivalent of

AUD 31/12/11 M

1,022.0843

10/12/09

Peak Investment Fund Ltd

Class A Shares

USD 31/12/11 M

1,623.1326

28/01/05

Robeco Alternative Investments SPC

Class F-1

USD 31/01/12 W

99.7140

22/09/11

Class F-2

JPY 31/01/12 W

9,940.5640

22/09/11

Class F-3

EUR 31/01/12 W

101.9570

18/10/11

Class F-4

AUD 31/01/12 W

103.2940

18/10/11

Scotiabank Canadian Growth Fund

Class A Shares

USD 03/02/12 D

2.9072

12/11/99 SCBCNGR

Class AC Shares

CAD 03/02/12 D

3.1884

29/07/11

Class NC Shares

CAD 03/02/12 D

3.1308

29/07/11

Class NU Shares

USD 03/02/12 D

3.0389

29/07/11

Scotiabank Global Growth Fund

Class A Shares

USD 03/02/12 D

1.8422

12/11/99 SCBGLGR

Class NU Shares

USD 03/02/12 D

1.9074

29/07/11

Scotiabank Money Market Fund

Class A Shares

USD 03/02/12 W

13.0574

19/11/99 SCBMMUS

Scotiabank US Dollar Bond Fund

Class A Shares

USD 03/02/12 D

2.6302

12/11/99 SCBNASV

Class NU Shares

USD 03/02/12 D

2.5942

29/07/11

Scotiabank US Growth Fund

Class A Shares

USD 03/02/12 D

7.9344

19/11/99 SCBUSGR

Class NU Shares

USD 03/02/12 D

8.2561

29/07/11

Seligman Tech Spectrum (Master) Fund

Class A1 Offshore Un-Restricted

USD 31/12/11 M

446.1173

04/02/02 STSFA11 KY

Class A1 Onshore Un-Restricted

USD 31/12/11 M

448.0354

31/07/07

Class A2 Offshore Restricted

USD 31/12/11 M

432.9433

04/02/02 STSFFA1

Class A2 Onshore Restricted

USD 31/12/11 M

434.8077

31/07/07

Seligman Tech Spectrum Fund

Class A1 Series 10

USD 31/12/11 M

298.3868

03/08/11

Class A1 Series 11

USD 31/12/11 M

296.3276

03/08/11

Class A1 Series 12

USD 31/12/11 M

299.7151

03/08/11

Class A1 Series 2

USD 31/12/11 M

300.7770

31/05/02 STSFA12 KY

Class A1 Series 3

USD 31/12/11 M

298.8797

15/04/11

Class A1 Series 4

USD 31/12/11 M

298.1585

13/05/11

Class A1 Series 5

USD 31/12/11 M

299.3071

20/06/11

Class A1 Series 6

USD 31/12/11 M

297.9829

13/07/11

Class A1 Series 7

USD 30/11/11 M

301.3770

03/08/11

Class A1 Series 8

USD 31/12/11 M

298.6094

03/08/11

Class A1 Series 9

USD 31/12/11 M

299.3104

03/08/11

Class A1 Series EMP

USD 31/12/11 M

326.7103

01/06/07

Class A1 Series Transfer

USD 31/12/11 M

291.8020

15/04/11

Class A1 Series Transfer 2

USD 31/12/11 M

291.6918

13/05/11

Class A1 Series Transfer 3

USD 31/12/11 M

300.5015

28/01/11

Class A1 Series Transfer 4

USD 31/12/11 M

291.0891

28/01/11

Class A2 Series 10

USD 31/12/11 M

286.8296

03/08/11

Class A2 Series 11

USD 31/12/11 M

290.2014

03/08/11

Class A2 Series 2

USD 31/12/11 M

291.0854

27/03/02 STSFFA2

Class A2 Series 3 2011

USD 31/12/11 M

289.2533

15/04/11

Class A2 Series 4

USD 31/12/11 M

288.5763

13/05/11

Class A2 Series 5

USD 31/12/11 M

289.7250

20/06/11

Class A2 Series 8

USD 31/12/11 M

289.8092

03/08/11

Class A2 Series 9

USD 31/12/11 M

288.7866

03/08/11

Class A2 Series EMP

USD 30/09/11 M

295.9667

01/06/07

Class A2 Series Transfer

USD 31/12/11 M

300.6641

03/08/11

Class A2 Series Transfer 2

USD 31/12/11 M

300.4977

03/08/11

Mutual Funds

Issuer / Fund Description
CurrVal.Date Freq
NAV Yield YTD Listed Ticker
Seligman Tech Spectrum Fund

Class A2 Series Transfer 2	USD	31/12/11	M	300.4977		03/08/11
Class A2 Series Transfer 3	USD	31/12/11	M	299.0325		03/08/11
Class A2 Series Transfer 4	USD	31/12/11	M	300.7732		03/08/11

Sharpe Funds SPC

Sharpe Art Segregated Portfolio Class A Shares	EUR	30/11/11	M	157.5900		06/09/10
Sharpe Art Segregated Portfolio Class B Shares	EUR	30/11/11	M	97.7300		18/02/11

Solar Fund

Institutional Class A	USD	30/11/11	M	14.6801		01/05/07
Institutional Class B	USD	30/11/11	M	13.0177		01/05/07
Institutional Class C (Minimum Subscription: EUR equivalent of	EUR	31/10/11	M			01/05/07
Ordinary Class A	USD	30/11/11	M	14.0036		01/05/07
Ordinary Class B	USD	30/11/11	M	12.7115		01/05/07
Ordinary Class C (Minimum Subscription: EUR equivalent of	EUR	31/10/11	M			01/05/07

Torchlight Debt Opportunity Fund (Cayman) II, L.P

Limited Partnership Interest	USD	31/12/11	Q	204,432,841.0000		14/07/06
------------------------------	-----	----------	---	------------------	--	----------

Universal Investment Fund

Asia Premier Fund	USD	03/02/12	W	8,230.7100		05/01/10
Europe Premier Fund	EUR	03/02/12	W	5,686.4300		18/04/08
Strategic Asia Fund	USD	03/02/12	W	5,633.8400		02/02/05
Strategic Europe Fund	EUR	03/02/12	W	3,338.6300		02/02/05

VPPP Emerging Market Debt Fund 2007-01

Units	USD	27/01/12	A	99,940.0000		13/12/10
-------	-----	----------	---	-------------	--	----------

Willerfunds

Willerbond Capital US\$	USD	31/01/12	W	32.4400		14/01/98 WILBCDI OS
Willerbond European Currencies	EUR	31/01/12	W	25.9400		14/01/98 WILBECI OS
Willerequity Europe	EUR	31/01/12	W	16.4200		14/01/98 WILEQEI OS
Willerequity Greater China	USD	31/01/12	W	12.5600		14/01/98 WILGRCA
Willerequity Italy	EUR	31/01/12	W	11.3700		21/03/00 WILEQIR KY
Willerequity Japan	JPY	31/01/12	W	1,295.0000		14/01/98 WILJAPI OS
Willerequity Latin America	USD	31/01/12	W	94.6200		14/01/98 WILLATA
Willerequity North America	USD	31/01/12	W	23.7800		19/12/97 WILEQNA
Willerequity Russia and Eastern Europe	USD	31/01/12	W	28.8000		14/01/98 WILCEEA
Willerequity South East Asia	USD	31/01/12	W	30.3500		14/01/98 WILSEAI OS
Willerequity Trade Winds	EUR	31/01/12	W	11.9500		21/04/99 WILEQPS

Zweig-DiMenna International Limited

Class A1	USDE	31/08/10	M	81,216.0100		02/12/98 ZWDIMIL KY
Class A1	USD	30/11/11	M	85,584.0700		02/12/98 ZWDIMIL KY
Class B1	USDE	31/08/10	M	80,320.6700		09/03/06
Class B1	USD	30/11/11	M	83,278.9500		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
FreqCurr 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 E	M	USD	21/03/06
Class F	M	USD	21/03/06
Class G	M	USD	21/03/06
Class H	M	USD	21/03/06
Class J	M	USD	21/03/06
Class K	M	USD	21/03/06
Class L	M	USD	21/03/06
Class M	M	USD	21/03/06

Specialist Debt

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

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

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 E 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 FL M USD 17/08/06

Class L 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 Q M USD 17/08/06

Alpha-Sires Limited

Series 164 S USD 25/01/02 ALPS164 KY

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 E M USD 16/11/06

Anthracite CRE CDO 2006-HY3 Ltd.

Class A M USD 23/05/06

Class B-FL M USD 23/05/06

Specialist Debt

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

Class B-FL	M	USD	23/05/06
Class C-FL	M	USD	23/05/06
Class C-FX	M	USD	23/05/06
Class D	M	USD	23/05/06
Class E-FL	M	USD	23/05/06
Class E-FX	M	USD	23/05/06
Class F	M	USD	23/05/06
Classd B-FX	M	USD	23/05/06

Aquarius Investments Luxembourg S.A.

LPN Series 1	S	USD	18/02/11
--------------	---	-----	----------

Aquasafety Invest Plc

Up to Euro 50,000,000 Loan Participation Notes due 2014	S	EUR	27/01/10
---	---	-----	----------

Asset Repackaging Trust Five B.V.

Series 225	Q	USD	24/03/11
------------	---	-----	----------

Aviemore Funding Limited

M	GBP	28/03/11
---	-----	----------

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 E	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 Q	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 E	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
----------------	---	-----	----------

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

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
Brigantine High Grade Funding, Ltd. & LLC

IN Q USD 25/01/07

Canyon Capital Finance S.A.R.L.

Series C, BB, DD, FF, II, JJ, NN, OO, SS EUR Class A Notes EUR 12/12/07

Series HH, MM GBP Class A Notes GBP 12/12/07

Series O, LL, PP, QQ USD Class A Notes USD 12/12/07

Carlyle High Yield Partners VII Ltd. and Inc.

Class N-2 USD 21/09/05

CBO Investments (Jersey) Limited

Class B Notes S USD 25/04/01

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 E 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 E 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 CENTPFS K

Centurion CDO III, Limited/Centurion CDO III Corp.

US\$30,000,000 Class Q Combination Securities USD CENTQCS K

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 E M USD 21/12/06

Class F M USD 21/12/06

CRAFT 2010-3 Ltd

Q EUR 30/09/10

CRESS 2008-1 Ltd & LLC

Class A-1 Q USD 22/01/08

Class A-2 Q USD 22/01/08

Class B Q USD 22/01/08

Class C Q USD 22/01/08

Class D Q USD 22/01/08

Class E Q USD 22/01/08

Class F Q USD 22/01/08

Class G Q USD 22/01/08

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
CRESS 2008-1 Ltd & LLC

Class H	Q	USD	22/01/08	
Class J	Q	USD	22/01/08	
Class K	Q	USD	22/01/08	
Class L	Q	USD	22/01/08	
Class M	Q	USD	22/01/08	
Class N	Q	USD	22/01/08	
Class O	Q	USD	22/01/08	

Crystal River Resecuritization 2006-1 Ltd & LLC

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

CWCapital COBALT II, Ltd & CWCapital COBALT II, LLC

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

CWCapital COBALT Vr Ltd & CWCapital COBALT Vr Corp

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

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	
-----------------	---	-----	----------	--

Eirles Three Limited

Series 293 Notes		USD	25/03/10	
------------------	--	-----	----------	--

Emblem Finance Company No. 2 Limited

Series 4	Q	AED	19/08/08	
----------	---	-----	----------	--

Flagship CLO III / Flagship CLO III Corp.

Class A Senior Secured Floating Rate Funded Notes	S	USD	31/08/04	
---	---	-----	----------	--

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
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	
U.S. \$3,000,000 Combination Notes due 2016	S	USD	31/08/04	
U.S.\$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	
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	

Gleneagles CLO, Ltd. / Gleneagles 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	

Guggenheim 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	

Guggenheim 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

Series B Trust Certificates	S	GBP	31/07/10	
-----------------------------	---	-----	----------	--

Iris Investments 1 Limited

Promissory Note	Q	USD	28/01/11	
Promissory Note	Q	USD	28/01/11	

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	

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
Latitude CLO I Ltd and Latitude CLO I Corp

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
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 E	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 E	Q	USD	30/05/07
Combintion Notes	Q	USD	30/05/07
Subordinated Notes	Q	USD	30/05/07

Liberty CLO, Ltd. & Liberty CLO, Corp.

Class E	A	USD	19/12/05
Class P-1	A	USD	19/12/05
Class P-2	A	USD	19/12/05
Class Q1		USD	19/12/05

LNR CDO V Ltd. & LLC

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

LNR CDO VI Ltd.

Class A	M	USD	03/08/07
Class A-1	M	USD	03/08/07

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
LNR CDO VI Ltd.

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 E	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	
Class L	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 E	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

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

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
MARC Finance Ltd

Series M352	S	JPY	25/03/10
Series M356	S	JPY	29/03/10
Series M358	Q	JPY	29/07/10
Series M378	S	JPY	28/09/10
Series M396	S	EUR	21/12/10

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
Class E Series 2008-1	M	USD	04/06/08
Class F Series 2008-1	M	USD	04/06/08
Class G Series 2008-1	M	USD	04/06/08
Class H Series 2008-1	M	USD	04/06/08
Class J Series 2008-1	M	USD	04/06/08
Class K Series 2008-1	M	USD	04/06/08
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
---	---	-----	----------

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
---	---	-----	----------

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

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
N-Star REL CDO VI Ltd. and N-Star REL CDO VI LLC

Class F	Q	USD	17/03/06
Class G	Q	USD	17/03/06

N-Star REL CDO VIII Ltd. & LLC

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

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

Series 225	S	JPY	30/11/06
Series 230	S	JPY	23/04/07
Series 305	S	EUR	10/06/10
Series 306	Q	EUR	22/06/10
Series 386		JPY	04/02/11

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 J	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-FL	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-FL	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

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
Newcastle CDO VIII 1 & 2 Ltd. & Newcastle CDO VIII LLC

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
Class D	M	USD	20/07/07
Class E	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 E	Q	USD	27/03/07
Class F	Q	USD	27/03/07
Class G	Q	USD	27/03/07
Class H	Q	USD	27/03/07
Class J	Q	USD	27/03/07
Class K	Q	USD	27/03/07
Class L	Q	USD	27/03/07
Class M	Q	USD	27/03/07
Class N	Q	USD	27/03/07
Class O	Q	USD	27/03/07

Northwind Holdings LLC

\$800,000,000 Floating Rate Notes due 2037	Q	USD	11/12/07
--	---	-----	----------

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 E	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 E	M	USD	27/06/07
Class F	M	USD	27/06/07
Class G	M	USD	27/06/07
Class H	M	USD	27/06/07

PPN Trust 2007-1

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
PPN Trust 2007-1

\$9,400,000 PPN Trust 2007-1 Certificates

Q USD 20/06/07

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 RACEPNT K

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-FL

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 J

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

Specialist Debt

Issuer / Debt Description
FreqCurr Issued Ticker
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 J	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	
Class N	Q	USD	09/01/07	
Class O	Q	USD	09/01/07	

Rubrika Finance Company Ltd.

Series 2	S	USD	17/05/07	
Series 8	S	USD	22/10/10	

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 E	Q	USD	14/12/06	
Class X	Q	USD	14/12/06	
Sub Notes	Q	USD	14/12/06	

Signum Finance Cayman Limited

Series 2010-09	Q	USD	05/11/10	
----------------	---	-----	----------	--

Solstice ABS CBO III, Ltd.

24,000 Preference Shares	Q	USD	12/11/03	
--------------------------	---	-----	----------	--

Solstice ABS CBO, Ltd.

13,250 Preference Shares	S	USD	19/04/01	
--------------------------	---	-----	----------	--

SPACE Limited

Series 997	S	JPY	13/07/10	
------------	---	-----	----------	--

Suffield CLO, Limited

36,750 Preferred Shares	S	USD	13/09/00	SUFCLOPK
-------------------------	---	-----	----------	----------

TCW High Income Partners Limited

43,250 Preferred Shares	S	USD	16/08/01	TCWHIPL KY
-------------------------	---	-----	----------	------------

TCW Select Loan Fund, Limited

US\$40,000,000 Subordinated Interests	Q	USD	02/05/01	TCWSLSI KY
---------------------------------------	---	-----	----------	------------

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 E 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	
---------------	---	-----	----------	--

Universal Prudential Arizona Reinsurance Company

Class A-1	Q	USD	28/12/07	
Class A-3	S	USD	14/12/11	

Vermeer Funding, Ltd.

Specialist Debt

Issuer / Debt Description
FreqCurr 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 E

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 E

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 J

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
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

Regal Limited

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

USD 27/10/13 28/10/08

Eurobonds

Issuer / Debt Description
FreqCurr Issued Ticker
Amphitryon Limited

A USD 10/02/10

Angel Mining PLC

Series 1

A USD 14/10/11

Series 2

A USD 14/10/11

Bavaria S.A.

Commercial Papers: Sub-series A(d)

A COP 31/03/11

Ordinary Bonds: Sub-series A(w)

A COP 31/03/08

Ordinary Bonds: Sub-series A(x)

A COP 31/03/08

Ordinary Bonds: Sub-series A(y)

A COP 31/03/08

Ordinary Bonds: Sub-series A(z)

A COP 31/03/08

BlackRock Finco UK Ltd.

US\$ 800,000,000 Fixed rate Notes due 30 September 2019

S USD 01/12/09

US\$1,200,000,000 Fixed rate Notes due 30 September 2018

S USD 01/12/09

US\$1,450,000,000 Floating rate Notes due 24 September 2017

S USD 24/09/07

BlackRock Holdco 5, LLC

US\$ 500,000,000 fixed rate Notes due 30 September 2019

S USD 01/12/09

US\$1,400,000,000 fixed rate Notes due 30 September 2016

S USD 01/12/09

US\$1,680,000,000 fixed rate Notes due 30 September 2014

S USD 01/12/09

BNYM GIS (UK) Funding II LLC

S USD 01/07/10

Brit Group Finance Limited

Series 1

A GBP 09/08/11

C1 Acquisitions Limited

Q GBP 12/12/10

Carlton Bridge Limited

A GBP 16/02/11

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

CBZ Bank Limited

S USD 20/06/11

Chromalloy UK Holdings Limited

GBP42,300,000 Notes Libor + 1.75 Percent due 2014

S GBP 16/04/08

CKI Number 3 Limited

S GBP 30/06/11

CKx Entertainment UK Limited

S USD 07/09/11

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

A GBP 28/11/07

Up to GBP145,000,000 Notes 11.6 Percent per annum due March 2014

A GBP 02/03/09

Crawford & Company EMEA/A-P Holdings Limited

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

S GBP 02/02/09

Cunningham Lindsey Holdings (UK) Limited

Class GBP Unsecured Loan Notes

S GBP 20/06/08

Class USD Unsecured Loan Notes

Q USD 22/05/09

Cunningham Lindsey Holdings II (UK) Limited

Class GBP

M GBP 25/06/08

Class USD

M USD 25/06/08

D-Clear Europe Limited

PIK Notes

A USD 21/10/11

USD Notes

A USD 21/10/11

Eurobonds

Issuer / Debt Description
FreqCurr Issued Ticker
EDC Communications Limited (Formerly Esprit de Corps Communications Limited)

Series A Tranche 1 Notes S GBP 10/12/08

Series A Tranche 2 Notes S GBP 11/02/09

Endeavour Energy UK Limited

Promissory Notes Q USD 19/10/10

Erie U.K. Limited

Stg297,777,000 8.75 percent Notes due 17 September 2017 A GBP 28/01/11

A GBP 17/09/07

Flowserve International Limited

Q EUR 09/07/07

FNIS UK Holding Ltd.

Up 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

Friends Provident Holdings (UK) plc

Q GBP 14/09/10

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 A GBP 02/12/08

GBP148,000,000 6.5 per cent. Notes due 2016 A GBP 20/12/06

GBP17,400,000 6.50 per cent. Notes due 2017 A GBP 22/05/07

GBP9,800,000 6.70 per cent. Notes due 2017 A GBP 20/12/07

Goldman Sachs (UK) L.L.C.

A USD 15/12/11

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

PIK Certificates S GBP 29/06/06

Hewlett-Packard Holdings Limited

Up to GBP1,450,000,000 6.47 per cent. Eurobonds due 7 May 2014 A GBP 14/10/05

Up to GBP1,450,000,000 8.28 per cent. Eurobonds due 7 May 2019 A GBP 07/05/09

A GBP 07/05/09

IHS International Holdings Limited

GBP420,000,000 7.5 per cent Notes due 31 July 2013 A GBP 12/09/08

Infratil Airports Europe Limited

GBP 32,482,145 Fixed to Floating Rate Bond due December 2013 Q GBP 10/12/08

ITV Holdings (Cayman) Limited

A GBP 06/07/11

A GBP 06/07/11

A GBP 06/07/11

Jamplant Limited

US\$40,599,999 Unsecured Loan dated 20 November 2008 Q USD 18/06/10

Lancashire Holdings Limited

Euro Notes Q EUR 21/10/11

USD Notes USD 21/10/11

Legg Mason Global Holdings Ltd

US\$500,000,000 fixed rate 6 per cent. Notes due 2017 A USD 20/04/09

Leisurecorp Scotland Limited

A GBP 29/10/08

A GBP 29/10/08

Liberty ITB UK and Europe Limited

A USD 30/11/10

Life Sciences International Limited

A GBP 20/01/11

A GBP 10/09/07

Eurobonds

Issuer / Debt Description
FreqCurr Issued Ticker
Life Sciences International Limited

Stg323,405,000 8.75 percent Notes due 10 September 2017

A GBP 10/09/07

MKS Instruments UK Limited

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

Q GBP 25/03/08

Moody's Group UK Limited

EUR 912,363,176 6.25 per cent. Notes due 2017

S EUR 22/04/08

NDS Finance Limited

Q USD 10/03/11

NGC UK Holdings Company Limited

GBP95,000,000 8% Bond due 2017

A GBP 14/12/07

NOV UK Holdings Ltd

A GBP 18/06/10

A GBP 18/06/10

Office Depot Europe Holdings Limited

GBP500,000,000 6.87% Bonds due 2015

A GBP 30/09/06

Peel Finance (UK) Limited

Loan Notes

Q GBP 02/09/10

PIK Notes

Q GBP 02/09/10

Providence Resources P.l.c.

EUR 42,000,000 12 per cent Convertible Bonds due 2012

S EUR 29/07/08

Quattro Interactive Entertainment Solutions Limited

Convertible Loan Notes

Q GBP 16/06/09

Senior Loan Notes

Q GBP 16/06/09

QVC UK Holdings Limited

Loan Notes

A GBP 01/11/08

PIK Notes

A GBP 01/11/08

Relative Value Trading Limited

Q USD 15/11/11

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

Symantec (UK) Holding Limited

A USD 05/10/11

Tiffany & Co. (UK) Holdings Limited

GBP125,811,955 6.68 per cent Notes Due 2018

S GBP 31/03/08

TJX Europe Limited

A GBP 17/01/12

Torus Finance Limited

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

S USD 17/06/08

Transocean Drilling U.K. Limited

US\$ 750,000,000 Promissory Note

S USD 15/12/09

US\$1,100,000,000 Promissory Note

S USD 30/10/06

UK Power Networks Holdings Limited

S GBP 30/06/11

UK Power Networks Services Holdings Limited

Eurobonds**Issuer / Debt Description****FreqCurr Issued Ticker****UK Power Networks Services Holdings Limited**

S GBP 30/06/11

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
---------------------------	------	------	--------	--------

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	
Series 4 Class B Notes	Q	USD	15/04/11	

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

Variable Rate Note Programme		USD	25/06/08	
------------------------------	--	-----	----------	--

Calabash Re III Ltd

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

East Lane Re III Ltd

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

East Lane Re IV Ltd

Series 2011-1 Class A Notes	Q	USD	07/03/11	
Series 2011-1 Class B Notes	Q	USD	07/03/11	
Variable Rate Note Program		USD	07/03/11	

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	Q	USD	27/01/10	
Series 2011-1 Class A Notes	Q	USD	18/02/11	
Variable Rate Note Program		USD	27/01/10	

GlobeCat Ltd.

Principal At-Risk Variable Rate Programme		USD	21/12/07	
Series CAQ Class A-1	Q	USD	21/12/07	
Series USW 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 Note 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	
Series 2011-1 Class A Notes	Q	USD	17/05/11	
Series 2011-1 Class B Notes	Q	USD	17/05/11	

Kibou Ltd.

Principal At-Risk Variable Rate Note Program		USD	06/02/12	
Series 2012-1 Class A	Q	USD	06/02/12	

Kortis Capital Ltd

Principal At-Risk Variable Rate Note Program		USD	22/12/10	
Series 2010-I Class E Notes	Q	USD	22/12/10	

Lakeside Re II Ltd.

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

Loma Reinsurance Ltd

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
---------------------------	------	------	--------	--------

Loma Reinsurance Ltd

Principal-at-Risk Variable Rate Note Program			USD	17/06/11
Series 2011-1 Class A Notes	Q		USD	17/06/11
Series 2011-2 Class A notes	Q		USD	28/12/11

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

Mariah Re Ltd

Principal At-Risk Variable Rate Note Program			USD	16/11/10
Series 2010-1 Notes	Q		USD	15/11/10
Series 2010-2 Notes	Q		USD	16/12/10

MultiCat Mexico 2009 Limited

Principal At-Risk Variable Rate Note Program			USD	14/10/09
Series 2009-I Class A	Q		USD	14/10/09
Series 2009-I Class B	Q		USD	14/10/09
Series 2009-I Class C	Q		USD	14/10/09
Series 2009-I Class D	Q		USD	14/10/09

Muteki Ltd

Variable Rate Note Programme			USD	14/05/08
------------------------------	--	--	-----	----------

Mystic Re II Ltd

Series 2009-I 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-I	Q		USD	06/06/08

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-I Notes	Q		USD	28/05/10
Class 1 Series 2010-II Notes	Q		USD	01/12/10
Class 2 Series 2010-I Notes	Q		USD	28/05/10
Class 2 Series 2010-II Notes	Q		USD	01/12/10
Class 3 Series 2010-I Notes	Q		USD	28/05/10
Class 3 Series 2010-II Notes	Q		USD	01/12/10
Class 4 Series 2010-I Notes	Q		USD	28/05/10
Variable Rate Note Programme			USD	28/05/10

Residential Reinsurance 2011 Limited

Principal At-Risk Variable Rate Note Programme			USD	31/05/11
Series 2011-I Class 1 Notes	Q		USD	31/05/11
Series 2011-I Class 2 Notes	Q		USD	31/05/11
Series 2011-I Class 5 Notes	Q		USD	31/05/11

Shore Re Ltd

Principal At-Risk Variable Rate Note Program			USD	08/07/10
Series 2010-1 Class A Notes	Q		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 2010-1 Class II-BY3	Q		USD	26/03/10
Series 2010-1 Class II-CL3	Q		USD	26/03/10
Series 2010-1 Class II-CN3	Q		USD	26/03/10
Series 2011-1 Class III-R3	Q		USD	30/12/10
Series 2011-1 Class III-S3	Q		USD	30/12/10
Series 2011-1 Class III-T3	Q		USD	30/12/10

Insurance Linked Securities

Issuer / Debt Description	Freq	Curr	Issued	Ticker
---------------------------	------	------	--------	--------

Successor X Ltd

Series 2011-2 Class IV-AL3	Q	USD	18/02/11	
Series 2011-2 Class IV-E3	Q	USD	18/02/11	
Series 2011-3 Class V-F4	Q	USD	08/11/11	
Series 2011-3 Class V-X4	Q	USD	08/11/11	
Series 2012-1 Class V-AA3	Q	USD	26/01/12	
Series 2012-1 Class V-D3	Q	USD	26/01/12	

Vega Capital Ltd

Series 2010-I Class C	Q	USD	13/12/10	
Series 2010-I Class D		USD	13/12/10	
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 E Notes	Q	USD	23/11/09	
Series II Class E Notes	Q	USD	28/05/10	
Series III Class E Notes	Q	USD	26/10/10	
Series IV Class E Notes	Q	USD	26/10/10	
Series V Class D Notes	Q	USD	04/08/11	
Series VI Class E Notes	Q	USD	04/08/11	

Vitality Re II Limited

Series 2011-1 Class A Notes	Q	USD	28/04/11	
Series 2011-1 Class B Notes	Q	USD	28/04/11	
Variable Rate Note Program		USD	28/04/11	

Vitality Re III Limited

Series 2012-1 Class A	Q	USD	26/01/12	
Series 2012-1 Class B Notes	Q	USD	26/01/12	
Variable Rate Note Program		USD	26/01/12	

Vitality Re Limited

Principal-at-Risk Variable Rate Note Program		USD	21/12/10	
Series 2010-1 Class A Notes	Q	USD	21/12/10	

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

Derivative Warrants

Issuer / Derivative Warrant Description	Curr	Expires	Issued	Ticker
---	------	---------	--------	--------

No Derivative Warrants

Derivative Warrant Programme

Issuer / Debt Description	Curr	Expires	Listed
---------------------------	------	---------	--------

No Derivateve Warrant Programr

Equity

Issuer / Equity Description	Curr	Val.Date	Price	DivAmt	XD	DivDate	Ticker
-----------------------------	------	----------	-------	--------	----	---------	--------

AKAN Exploration Ltd.

Ordinary Shares	USD	30/12/11	2.5000				
-----------------	-----	----------	--------	--	--	--	--

Bank of NT Butterfield & Son Limited

Ordinary shares of par value \$1 each	BMD	06/02/12	1.2300	0.08	04/11/09	23/11/09	NTB KY
---------------------------------------	-----	----------	--------	------	----------	----------	--------

Cayman National Corporation Limited

42,350,731 Shares with a nominal value of CI\$1 each	USD	06/02/12	2.9500	0.05	15/09/11	13/09/11	CNC KY
--	-----	----------	--------	------	----------	----------	--------

O2Micro International Limited

American Depositary Share Program	USD	06/02/12	5.0700				OIIM KY
-----------------------------------	-----	----------	--------	--	--	--	---------

SFJ Capital Limited

Ordinary Shares	JPY	30/12/11	00000.0000				
-----------------	-----	----------	------------	--	--	--	--

VBT Holdings Ltd.

USD 18/01/12 165.0000 16.88 24/02/11 28/02/11 VBT KY

No Suspended Listings

Suspended Listings

Issuer / Description

Curr Suspende Ticker

No Suspended Listin