



GHISLAINE MAXWELL ACCT. Q52167006  
For the Period 1/1/11 to 1/31/11

## Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
<b>US Fixed Income - Taxable</b>							
<b>FHLB 1.250% 09/29/15</b> 313371-2G-0 AAA /WR	100,000.000	98.55	98,546.00	100,000.00	(1,454.00)	1,250.00 423.60	1.57%
<b>Non-US Fixed Income</b>							
<b>INTL BK RECON &amp; DEVELOP - BRL</b> 8.75% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN XS0446421157 SEDOL B435Z93 459058-9B-1 NA /AAA BRL	90,000.000	59.34	53,410.15	50,106.74	3,303.41	4,706.12 2,978.36	9.24%
<b>INTER AMERICAN DEVELOPMENT BANK- INR</b> MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	6,700,000.000	2.04	136,947.93	143,232.17	(6,284.24)	4,378.13 3,754.39	5.17%
<b>INTER AMERICAN DEVEL BK - IDR</b> MEDIUM TERM NOTE 6.50% JUN 04 2014 DTD 06/04/2010 HELD BY EUROCLEAR ISIN XS0513770957 SEDOL 944985B 45818W-9K-4 IDR	1,300,000,000.000	0.01	137,956.00	150,112.11	(12,156.11)	9,339.08 6,191.77	7.92%

J.P.Morgan

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