



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	21.08	5,790.00	122,071.17	118,212.32	3,858.85		
KFW - TRY MTN 9 3/4% JUL 16 2013 DTD 02/10/2010 HELD BY EUROCLEAR ISIN XS0484842470 SEDOL B637YV8 14085A-9A-6 AAA /AAA TRY	53.23	200,000.00	106,454.52	135,555.56	(29,101.04)	10,325.10 4,767.55	9.29%
INTER AMERICAN DEVELOPMENT BANK- INR MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	1.75	6,700,000.00	117,194.79	143,232.17	(26,037.38)	3,784.95 2,916.18	6.51%
INTER AMERICAN DEVEL BK - IDR MEDIUM TERM NOTE 6.50% JUN 04 2014 DTD 06/04/2010 HELD BY EUROCLEAR ISIN XS0513770957 SEDOL B4YWHC0 45818W-9K-4 AAA /AAA IDR	0.01	1,300,000,000.00	141,934.00	150,112.11	(8,178.11)	9,318.99 5,372.25	7.01%
Total Non-US Fixed Income			\$596,452.35	\$665,408.20	(\$68,955.85)	\$23,429.04 \$13,055.98	4.61%