



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	187.38	187.90	35,207.89	39,293.00	(4,085.11)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	21.50	5,790.00	124,490.38	118,212.32	6,278.06		
INTL BK RECON & DEVELOP - BRL 8 3/4% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN:XS0446421157 SEDOL:B435Z93 459058-9B-1 NA /AAA BRL	57.10	90,000.00	51,390.08	50,106.74	1,283.34	4,498.97 2,839.49	8.66 %
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	57.43	200,000.00	114,853.38	135,555.56	(20,702.18)	11,006.68 6,014.50	8.36 %
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	1.88	6,700,000.00	125,734.21	143,232.17	(17,497.96)	4,065.12 3,476.35	6.70 %

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