



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
<b>Non-US Fixed Income</b>							
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	149,058.00	150,112.11	(1,054.11)	9,399.33 6,214.78	5.33%
<b>Total Non-US Fixed Income</b>			<b>\$600,733.94</b>	<b>\$636,511.90</b>	<b>(\$35,777.96)</b>	<b>\$28,970.10</b> <b>\$18,545.12</b>	<b>5.06%</b>
<b>Complementary Structured Strategies</b>							
MS 7YNC1Y STEP-UP NOTE 09/13/17 INITIAL RATE 2.75% CPN WHERE MAX RATE IS 6% PER ANNUM DD 9/8/10 61745E-6Q-9 A- /A2	96.26	150,000.00	144,394.50	150,000.00	(5,605.50)	4,125.00	