



GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 2/1/12 to 2/29/12

	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 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	1.89	6,700,000.00	126,795.49	143,232.17	(16,436.68)	4,101.20 3,832.16	6.87 %
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	147,628.00	150,112.11	(2,484.11)	9,368.07 6,936.28	5.55 %
<b>Total Non-US Fixed Income</b>			<b>\$551,306.74</b>	<b>\$586,405.16</b>	<b>(\$35,098.42)</b>	<b>\$24,637.97</b> <b>\$17,756.49</b>	<b>4.79 %</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	95.55	150,000.00	143,319.00	150,000.00	(6,681.00)	4,125.00	