



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/12 to 4/30/12

	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	195.50	187.90	36,733.18	39,293.00	(2,559.82)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	21.18	5,790.00	122,604.92	118,212.32	4,392.60	2,285.52	
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	52.82	90,000.00	47,535.18	50,106.74	(2,571.56)	4,157.20 3,646.03	8.01 %
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	57.88	200,000.00	115,750.87	135,555.56	(19,804.69)	11,086.15 8,784.10	8.07 %
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	117,370.73	143,232.17	(25,861.44)	3,814.04 386.61	7.47 %

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