



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							
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	144,300.00	150,112.11	(5,812.11)	9,194.27 8,340.02	5.45%
Total Non-US Fixed Income			\$584,294.88	\$636,511.90	(\$52,217.02)	\$28,251.66 \$23,442.28	5.10%
Complementary Structured Strategies							
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	99.13	150,000.00	148,690.50	150,000.00	(1,309.50)	4,125.00	