



GHISLAINE MAXWELL [REDACTED]
For the Period 2/1/11 to 2/28/11

Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
US Fixed Income - Taxable							
FHLB 1.25% 09/29/15 313371-2G-0 AAA /WR	100,000.000	98.24	98,235.00	100,000.00	(1,765.00)	1,250.00 527.70	1.65%
Non-US Fixed Income							
INTL BK RECON & DEVELOP - BRL 8.75% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN XS0446421157 SEDOL B435Z93 459058-9B-1 NA /AAA BRL	90,000.000	59.97	53,974.92	50,106.74	3,868.18	4,749.12 3,369.92	9.15%
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	6,700,000.000	2.05	137,137.95	143,232.17	(6,094.22)	4,440.51 4,148.47	5.67%
INTER AMERICAN DEVEL BK - IDR MEDIUM TERM NOTE 6.50% JUN 04 2014 DTD 06/04/2010 HELD BY EUROCLEAR ISIN XS0513770957 SEDOL 944985B 45818W-9K-4 IDR	1,300,000,000.000	0.01	143,156.00	150,112.11	(6,956.11)	9,578.86 7,085.65	7.54%

J.P.Morgan

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