



GHISLAINE MAXWELL

For the Period 11/1/11 to 11/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Non-US Fixed Income</b>							
<b>INTER AMERICAN DEVELOPMENT BANK- INR</b> MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	1.82	6,700,000.00	122,115.67	143,232.17	(21,116.50)	3,850.20 2,640.34	5.27 %
<b>INTER AMERICAN DEVEL BK - IDR</b> 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	139,399.00	150,112.11	(10,713.11)	9,275.52 4,561.70	7.61 %
<b>Total Non-US Fixed Income</b>			<b>\$603,783.14</b>	<b>\$508,045.01</b>	<b>(\$58,642.11)</b>	<b>\$23,813.57</b> <b>\$11,231.85</b>	<b>4.39 %</b>

**Complementary Structured Strategies**

<b>MS 7YNC1Y STEP-UP NOTE 09/13/17</b> INITIAL RATE 2.75% CPN WHERE MAX RATE IS 6% PER ANNUM DD 9/8/10 61745E-6Q-9 A- /A2	89.59	150,000.00	134,377.50	150,000.00	(15,622.50)		
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