



GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 3/1/12 to 3/31/12

	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 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	144,482.00	150,112.11	(5,630.11)	9,241.03 7,624.89	5.74%
<b>Total Non-US Fixed Income</b>			<b>\$540,385.36</b>	<b>\$586,405.16</b>	<b>(\$46,019.80)</b>	<b>\$24,123.69</b> <b>\$15,470.09</b>	<b>4.84%</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	95.17	150,000.00	142,759.50	150,000.00	(7,240.50)	4,125.00	