



GHISLAINE MAXWELL

For the Period 8/1/12 to 8/31/12

	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	136,097.00	150,112.11	(14,015.11)	8,862.08 2,160.73	7.00%
Total Non-US Fixed Income			\$406,407.92	\$450,849.60	(\$44,441.68)	\$12,475.56 \$3,744.63	4.57%
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- /BAA	99.95	150,000.00	149,931.00	150,000.00	(69.00)	4,125.00	2.76%