



GHISLAINE MAXWELL ACCT [REDACTED]
For the Period 6/1/10 to 6/30/10

Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
Non-US Fixed Income							
INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31 2011 DTD 10/30/2009 HELD BY EUROCLEAR ISIN:XS0459432679 SEDOL:928690B 458183-9K-8 NA /AAA IDR	419,625,000.000	0.01	46,830.15	48,769.75	(1,939.60)	3,101.07	6.15%
INTL BK RECON & DEVELOP - BRL 8 3/4% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN:XS0446421157 SEDOL:B435Z93 459058-9B-1 NA /AAA BRL	90,000.000	54.81	49,330.14	50,106.74	(776.60)	4,368.93 191.48	9.44%
Total Non-US Fixed Income	419,715,000.000		\$96,160.29	\$98,876.49	(\$2,716.20)	\$7,470.00 \$191.48	7.84%

J.P.Morgan

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