



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 3/1/11 to 3/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 NA /BA1	27.40	10,000.00	274,000.00	261,300.00	12,700.00	19,690.00	7.19%
FHLB 1.25% 09/29/15 313371-2G-0 AAA /WR	98.61	100,000.00	98,614.00	100,000.00	(1,386.00)	1,250.00 6.90	1.57%
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	95.70	150,000.00	143,550.00	150,000.00	(6,450.00)	3,750.00 1,677.00	3.23%
Total US Fixed Income			\$516,164.00	\$511,300.00	\$4,864.00	\$24,690.00 \$1,683.90	5.01%
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	61.15	90,000.00	55,032.92	50,106.74	4,926.18	4,840.94 3,846.19	9.17%
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	2.05 2/28/11	6,700,000.00	137,137.95	143,232.17	(6,094.22)	4,440.51 84.81	6.29%