



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
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 944985B 45818W-9K-4 IDR	0.01	1,300,000,000.00	146,809.00	150,112.11	(3,303.11)	9,704.27 8,002.54	7.39%
Total Non-US Fixed Income			\$338,979.87	\$343,451.02	(\$4,471.15)	\$18,985.72 \$11,933.54	7.23%
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 /A2	96.08	150,000.00	144,120.00	150,000.00	(5,880.00)	4,125.00	3.44%