



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 5/1/11 to 5/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-USD Cash							
POUND STERLING	1.65	97.73	160.86	153.54	7.32		
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1.7500% DATED 05/25/2011 MATURITY 06/01/2011 HELD BY LONDON TREASURY SERVICES	18.53	626,335.90	116,087.02	102,582.83	13,504.19	2,031.52	1.79%
JP MORGAN CHASE BANK - NOK LONDON TIME DEPOSITS 1.7500% DATED 05/26/2011 MATURITY 06/03/2011 HELD BY LONDON TREASURY SERVICES	18.53	586,655.72	108,732.57	101,974.54	6,758.03	1,902.81 31.64	1.77%
Total Non-USD Cash			\$291,130.09	\$265,401.36	\$25,728.73	\$3,934.33 \$31.64	1.37%
Non-USD Short Term							
INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31 2011 DTD 10/30/2009 HELD BY EUROCLEAR ISIN XS0459432679 SEDOL B5756J3 458183-9K-8 NA /AAA IDR	0.01	419,625,000.00	49,507.36	48,769.75	737.61	3,293.87 1,922.13	6.90%
US Fixed Income							
CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 NA /BA1	27.90	10,000.00	279,000.00	261,300.00	17,700.00	19,690.00	7.06%
FHLB 1.25% 09/29/15 313371-2G-0 AAA /WR	100.08	100,000.00	100,084.00	100,000.00	84.00	1,250.00 215.20	1.23%

J.P.Morgan

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