



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

|  | Price | Quantity     | Value               | Adjusted Tax Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest | Yield        |
|--|-------|--------------|---------------------|------------------------------------|-------------------------|--|--------------|
| <b>US Fixed Income</b>   |       |              |                     |                                    |                         |  |              |
| <b>BARCLAYS BANK PLC</b><br>MEDIUM TERM NOTE 2 2/1% OCT 20 2017<br>DTD 10/20/2010<br>06740P-VG-8 NA /AA3   | 99.25 | 150,000.00   | 148,875.00          | 150,000.00                         | (1,125.00)              | 3,750.00<br>427.05                     | 2.63%        |
| <b>Total US Fixed Income</b>   |       |              | <b>\$527,959.00</b> | <b>\$511,300.00</b>                | <b>\$16,659.00</b>      | <b>\$24,690.00</b><br><b>\$642.25</b>  | <b>4.71%</b> |
| <b>Non-US Fixed Income</b>   |       |              |                     |                                    |                         |  |              |
| <b>INTL BK RECON &amp; DEVELOP - BRL</b><br>8.75% JUN 15 2012<br>DTD 08/20/2009<br>HELD BY EUROCLEAR<br>ISIN XS0446421157 SEDOL B435Z93<br>459058-9B-1 NA /AAA BRL                   | 63.31 | 90,000.00    | 56,979.26           | 50,106.74                          | 6,872.52                | 4,971.12<br>4,780.39                   | 8.43%        |
| <b>KFW - TRY</b><br>MTN 9 3/4% JUL 16 2013<br>DTD 02/10/2010<br>HELD BY EUROCLEAR<br>ISIN XS0484842470 SEDOL B637YV8<br>14085A-9A-6 AAA /AAA TRY                                     | 64.65 | 200,000.00   | 129,302.79          | 135,555.56                         | (6,252.77)              | 12,204.28<br>10,699.58                 | 7.98%        |
| <b>INTER AMERICAN DEVELOPMENT BANK- INR</b><br>MEDIUM TERM NOTE 3% MAR 25 2014<br>DTD 03/25/2010<br>HELD BY EUROCLEAR<br>ISIN XS0495010562 SEDOL B5114T3<br>U45818-9G-5 AAA /AAA INR | 2.05  | 6,700,000.00 | 137,168.16          | 143,232.17                         | (6,064.01)              | 4,462.20<br>828.92                     | 6.08%        |