



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 6/1/11 to 6/30/11

	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	27.79	10,000.00	277,900.00	261,300.00	16,600.00	19,690.00	7.09%
FHLB 1.25% 09/29/15 313371-2G-0 AAA /WR	100.04	100,000.00	100,040.00	100,000.00	40.00	1,250.00 319.40	1.24%
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	96.70	150,000.00	145,050.00	150,000.00	(4,950.00)	3,750.00 739.50	3.08%
Total US Fixed Income			\$522,990.00	\$511,300.00	\$11,690.00	\$24,690.00 \$1,058.90	4.86%
Non-US Fixed Income							
KFW - TRY MTN 9 3/4% JUL 16 2013 DTD 02/10/2010 HELD BY EUROCLEAR ISIN XS0484842470 SEDOL B637YV8 14085A-9A-6 AAA /AAA TRY	63.21	200,000.00	126,422.41	135,555.56	(9,133.15)	12,007.38 11,513.91	8.28%
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	2.11	6,700,000.00	141,201.70	143,232.17	(2,030.47)	4,496.39 1,203.83	5.33%