



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
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	152,529.00	150,112.11	2,416.89	9,853.65 726.83	6.37%
Total Non-US Fixed Income			\$420,153.11	\$428,899.84	(\$8,746.73)	\$26,357.42 \$13,444.57	6.60%
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	99.02	150,000.00	148,530.00	150,000.00	(1,470.00)	4,125.00	