



GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Non-US Fixed Income</b>							
<b>KFW - TRY</b> MTN 9 3/4% JUL 16 2013 DTD 02/10/2010 HELD BY EUROCLEAR ISIN XS0484842470 SEDOL B637YV8 14085A-9A-6 AAA /AAA TRY	61.49	200,000.00	122,977.89	135,555.56	(12,577.67)	11,359.33 1,458.65	6.49%
<b>INTER AMERICAN DEVELOPMENT BANK- INR</b> MEDIUM TERM NOTE 3% MAR 25 2014 DTD 03/25/2010 HELD BY EUROCLEAR ISIN XS0495010562 SEDOL B5114T3 U45818-9G-5 AAA /AAA INR	2.03	6,700,000.00	135,716.81	143,232.17	(7,515.36)	4,364.82 1,908.00	5.89%
<b>INTER AMERICAN DEVEL BK - IDR</b> MEDIUM TERM NOTE 6.50% JUN 04 2014 DTD 06/04/2010 HELD BY EUROCLEAR ISIN XS0513770957 SEDOL B4YWHC0 45818W-9K-4 IDR	0.01	1,300,000,000.00	157,612.00	150,112.11	7,499.89	9,902.73 2,407.99	5.19%
<b>Total Non-US Fixed Income</b>			<b>\$416,306.70</b>	<b>\$428,899.84</b>	<b>(\$12,593.14)</b>	<b>\$25,626.88</b> <b>\$5,774.64</b>	<b>5.80%</b>
<b>Complementary Structured Strategies</b>							
<b>MS 7YNC1Y STEP-UP NOTE 09/13/17</b> INITIAL RATE 2.75% CPN WHERE MAX RATE IS 6% PER ANNUM DD 9/8/10 61745E-6Q-9 A /A2	98.46	150,000.00	147,694.50	150,000.00	(2,305.50)	4,125.00	