



GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Non-US Fixed Income</b>							
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	2.02	6,700,000.00	135,053.37	143,232.17	(8,178.80)	4,104.13 2,130.45	3.54%
INTER AMERICAN DEVEL BK - IDR MEDIUM TERM NOTE 6.50% JUN 04 2014 DTD 06/04/2010 HELD BY EUROCLEAR ISIN XS0513770957 SEDOL B4YWHC0 45818W-9K-4 AAA /NA IDR	0.01	1,300,000,000.00	143,871.00	150,112.11	(6,241.11)	9,613.19 3,125.46	7.90%
<b>Total Non-US Fixed Income</b>			<b>\$392,689.19</b>	<b>\$428,899.84</b>	<b>(\$36,210.65)</b>	<b>\$24,204.29</b> <b>\$7,462.15</b>	<b>5.91%</b>
<b>Complementary Structured Strategies</b>							
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	96.30	150,000.00	144,451.50	150,000.00	(5,548.50)	4,125.00	