



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 10/1/11 to 10/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
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	1.90	6,700,000.00	127,464.42	143,232.17	(15,767.75)	4,127.73 2,492.32	6.39%
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	147,849.00	150,112.11	(2,263.11)	9,545.32 3,911.96	6.46%
Total Non-US Fixed Income			\$438,785.32	\$477,669.59	(\$38,884.27)	\$27,931.04 \$12,602.15	6.23%
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	95.77	150,000.00	143,661.00	150,000.00	(6,339.00)	4,125.00	