



GHISLAINE MAXWELL ACCT. [REDACTED]

For the Period 5/1/12 to 5/31/12

	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 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 /AAA IDR	0.01	1,300,000,000.00	136,045.00	150,112.11	(14,067.11)	8,989.36 8,915.53	7.74%
<b>Total Non-US Fixed Income</b>			<b>\$511,594.23</b>	<b>\$586,405.16</b>	<b>(\$74,810.93)</b>	<b>\$23,031.90</b> <b>\$18,759.16</b>	<b>5.27%</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	96.15	150,000.00	144,231.00	150,000.00	(5,769.00)	4,125.00	