



GHISLAINE MAXWELL ACCT. [REDACTED]  
For the Period 6/1/12 to 6/30/12

	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	138,476.00	150,112.11	(11,636.11)	8,996.53 665.34	6.74%
<b>Total Non-US Fixed Income</b>			<b>\$404,441.33</b>	<b>\$450,849.60</b>	<b>(\$46,408.27)</b>	<b>\$12,596.42</b> <b>\$1,631.79</b>	<b>4.44%</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- /BAA	98.49	150,000.00	147,727.50	150,000.00	(2,272.50)	4,125.00	