



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
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	138,593.00	150,112.11	(11,519.11)	8,927.62 1,418.43	6.29%
Total Non-US Fixed Income			\$404,917.33	\$450,849.60	(\$45,932.27)	\$12,527.51 \$2,690.63	4.42%
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- /BAA	97.77	150,000.00	146,656.50	150,000.00	(3,343.50)	4,125.00	3.23%

J.P.Morgan

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