



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
Non-USD Short Term							
INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31 2011 DTD 10/30/2009 HELD BY EUROCLEAR ISIN XS0459432679 SEDOL B5756J3 458183-9K-8 NA /AAA IDR	0.01	419,625,000.00	46,830.15	48,769.75	(1,939.60)	3,198.50 2,935.57	40.63 %
INTL BK RECON & DEVELOP - BRL 8.75% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN XS0446421157 SEDOL B435Z93 459058-9B-1 NA /AAA BRL	54.28	90,000.00	48,850.91	50,106.74	(1,255.83)	4,242.42 1,251.83	7.52 %
Total Non-USD Short Term			\$719,742.94	\$746,337.35	(\$26,594.41)	\$10,483.98 \$4,204.05	3.59 %
US Fixed Income							
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /A3	94.44	100,000.00	94,440.00	100,000.00	(5,560.00)	2,900.00 1,337.20	4.42 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	92.25	50,000.00	46,125.50	45,394.50	731.00	239.19 33.85	2.25 %
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A /BAA	87.64	150,000.00	131,460.00	150,000.00	(18,540.00)	5,400.00 2,040.00	6.47 %