



GHISLAINE MAXWELL

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
US Fixed Income							
A STATE OF NEW YORK DORMITORY AUTH REVS NONST SUPPORTED DEBT MUN HLTH FACS LEASE 4% SUB 2-1 JAN 15 2017 DTD 12/21/2001 HELD BY DTC BOOK ENTRY ONLY 649903-F5-5 AA- /AA3	107.78	100,000.00	107,781.00	100,229.98 100,348.06	7,551.02	4,000.00 844.40	2.42%
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	92.25	150,000.00	138,375.00	150,000.00	(11,625.00)	3,750.00 1,677.00	3.95%
A STATE OF NEW YORK DORMITORY AUTH REVS NON ST SUPPORTED DEBT MEM SLOAN KETTERING 4% SUBSER A2 JUL 01 2018 DTD 05/13/2008 HELD BY DTC BOOK ENTRY ONLY 649903-B4-2 AA /AA2	110.75	100,000.00	110,751.00	100,087.04 100,118.56	10,663.96	4,000.00 1,000.00	2.27%
Total US Fixed Income			\$628,932.50	\$645,711.52 \$645,861.12	(\$16,779.02)	\$20,289.19 \$6,932.45	3.86%
Non-US Fixed Income							
KFW - TRY MTN 9 3/4% JUL 16 2013 DTD 02/10/2010 HELD BY EUROCLEAR ISIN XS0484842470 SEDOL B637YV8 14085A-9A-6 AAA /AAA TRY	56.88	200,000.00	113,764.82	135,555.56	(21,790.74)	10,486.97 2,206.24	6.22%