



GHISLAINE MAXWELL ACCT. [REDACTED]
For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-USD Short Term							
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	53.65	90,000.00	48,289.02	50,106.74	(1,817.72)	4,221.95 2,307.06	8.37 %
US Fixed Income							
HSBC FINANCE CORP MEDIUM TERM NOTE 2.9% OCT 15 2015 DTD 10/15/2010 40429X-YB-6 A /A3	96.14	100,000.00	96,135.00	100,000.00	(3,865.00)	2,900.00 612.20	4.01 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	91.41	50,000.00	45,703.50	45,394.50	309.00	326.39 45.50	2.75 %
BANK OF AMERICA CORP MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	86.79	150,000.00	130,177.50	150,000.00	(19,822.50)	5,400.00 690.00	6.83 %
BARCLAYS BANK PLC MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	91.75	150,000.00	137,625.00	150,000.00	(12,375.00)	3,750.00 739.50	4.11 %