



GHISLAINE MAXWELL

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
<b>US Fixed Income</b>							
A MI ST MUNI BOND AUTH ST CLEAN WTR REVOLVING FD 5% OCT 01 2026 DTD 11/02/2006 HELD BY DTC BOOK ENTRY ONLY PAR CALL 10/01/2016 @ 100 59455T-PF-3 AAA /AAA	112.15	50,000.00	56,074.50	55,327.61 55,424.00	746.89	2,500.00 625.00	3.91 %
A BIRDVILLE TEXAS INDEPENDENT SCHOOL DIST PERM SCH GTD FUND UNLIMITED TAX 5% FEB 15 2029 DTD 01/15/2007 HELD BY DTC BOOK ENTRY ONLY PAR CALL 02/15/2017 @ 100 090874-FV-5 AAA /AAA	112.13	100,000.00	112,127.00	110,277.14 110,503.00	1,849.86	5,000.00 1,888.80	4.01 %
A MA ST HLTH & EDUCTNL FACS AUTH REVENUE HARVARD UNIV 5% B JUL 15 2032 DTD 08/03/2005 HELD BY DTC BOOK ENTRY ONLY PAR CALL 07/15/2015 @ 100 57586C-FW-0 AAA /AAA	109.06	50,000.00	54,531.00	53,943.70 54,040.00	587.30	2,500.00 1,152.75	4.33 %
<b>Total US Fixed Income</b>			<b>\$632,373.50</b>	<b>\$664,942.95</b> <b>\$665,361.50</b>	<b>(\$32,569.45)</b>	<b>\$22,376.39</b> <b>\$5,753.75</b>	<b>4.54 %</b>
<b>Non-US Fixed Income</b>							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	177.28	187.90	33,309.84	39,293.00	(5,983.16)		
JPM MANAGED RESERVES C 051398-91-5 GBP	10,018.32	7.54	75,488.03	79,003.04	(3,515.01)		