



GHISLAINE MAXWELL

For the Period 1/1/12 to 1/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>BANK OF AMERICA CORP</b> MEDIUM TERM NOTE 3.6% NOV 15 2016 DTD 11/04/2010 06050W-DW-2 A- /BAA	92.45	150,000.00	138,676.50	150,000.00	(11,323.50)	5,400.00 1,140.00	5.41 %
<b>BARCLAYS BANK PLC</b> MEDIUM TERM NOTE 2 2/1% OCT 20 2017 DTD 10/20/2010 06740P-VG-8 NA /AA3	96.65	150,000.00	144,975.00	150,000.00	(5,025.00)	3,750.00 1,051.95	3.14 %
<b>A MI ST MUNI BOND AUTH</b> 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	116.31	50,000.00	58,152.50	55,239.98 55,424.00	2,912.52	2,500.00 833.30	3.56 %
<b>A BIRDVILLE TEXAS INDEPENDENT SCHOOL</b> 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	113.95	100,000.00	113,951.00	110,123.14 110,503.00	3,827.86	5,000.00 2,305.50	3.87 %
<b>A MA ST HLTH &amp; EDUCTNL FACS AUTH</b> 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	110.74	50,000.00	55,372.00	53,855.22 54,040.00	1,516.78	2,500.00 111.10	4.21 %
<b>Total US Fixed Income</b>			<b>\$750,979.70</b>	<b>\$762,638.96</b> <b>\$763,387.62</b>	<b>(\$11,659.26)</b>	<b>\$22,376.39</b> <b>\$6,369.25</b>	<b>3.43 %</b>

J.P.Morgan