



GHISLAINE MAXWELL

For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
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	113.34	100,000.00	113,342.00	109,977.95 110,503.00	3,364.05	5,000.00 222.20	3.92%
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	111.07	50,000.00	55,532.50	53,771.88 54,040.00	1,760.62	2,500.00 319.40	4.19%
Total US Fixed Income			\$754,766.00	\$762,328.64 \$763,387.62	(\$7,562.64)	\$22,405.00 \$5,879.45	3.36%
Non-US Fixed Income							
BLUEBAY HIGH YIELD BD FD GBP HDG-DB ISIN LU0222772518 G13289-92-4 GBP	194.38	187.90	36,523.18	39,293.00	(2,769.82)		
ISHARES BARCLAYS CAPITAL ISIN IE00B1FZSD53 SEDOL B1G52V0 46578W-92-2 GBP	21.34	5,790.00	123,569.78	118,212.32	5,357.46		
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	58.40	200,000.00	116,790.29	135,555.56	(18,765.27)	11,168.70 6,988.05	8.12%

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